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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/05/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/08/2022 Bond Future			11.91485	76.20278	11.89143	76.31757			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.13288	73.54785	12.10832	73.66502			0.00	0	
ES33 On 02/02/2023 Bond Future			12.33643	74.80421	12.31065	74.92408			0.00	0	
ES33 On 04/05/2023 Bond Future			12.53143	72.35766	12.50443	72.48016			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 04/08/2022 Bond Future			12.27982	74.61285	12.25098	74.77601			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.47877	71.45673	12.44857	71.62302			0.00	0	
ES42 On 02/02/2023 Bond Future			12.65791	72.67972	12.62634	72.84950			0.00	0	
ES42 On 04/05/2023 Bond Future			12.83711	69.72273	12.80410	69.89607			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025 On 04/08/2022 Bond Future			161.35919	161.35919	161.25644	161.25644			0.00	0	7,30
I2025 On 03/11/2022 Bond Future			163.74605	163.74605	163.64321	163.64321			0.00	0	
I2025 On 02/02/2023 Bond Future			164.85746	164.85746	164.75530	164.75530			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/05/2023	Bond Future			167.80809	167.80809	167.70513	167.70513			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,30</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>7,30</b>
I2029	On	04/08/2022	Bond Future			119.04807	119.04807	119.40914	119.40914			0.00	0	3,95
I2029	On	03/11/2022	Bond Future			119.56967	119.56967	119.93712	119.93712			0.00	0	
I2029	On	02/02/2023	Bond Future			121.60662	121.60662	121.98147	121.98147			0.00	0	
I2029	On	04/05/2023	Bond Future			122.50431	122.50431	122.88764	122.88764			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,95</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,95</b>
I2033	On	04/08/2022	Bond Future			114.24830	114.24830	114.77195	114.77195			145,095,341.00	1,270	7,00
I2033	On	03/11/2022	Bond Future			114.61543	114.61543	115.14775	115.14775			0.00	0	
I2033	On	02/02/2023	Bond Future			116.56781	116.56781	117.11030	117.11030			0.00	0	
I2033	On	04/05/2023	Bond Future			117.29032	117.29032	117.84416	117.84416			0.00	0	
<b>Total I2033 Future</b>												<b>145,095,341.00</b>	<b>1,270</b>	<b>7,00</b>
<b>Total For I2033</b>												<b>145,095,341.00</b>	<b>1,270</b>	<b>7,00</b>
I2038	On	04/08/2022	Bond Future			129.63165	129.63165	129.77684	129.77684			0.00	0	6,80
I2038	On	03/11/2022	Bond Future			131.54960	131.54960	131.69801	131.69801			0.00	0	
I2038	On	02/02/2023	Bond Future			131.90346	131.90346	132.05652	132.05652			0.00	0	
I2038	On	04/05/2023	Bond Future			134.26536	134.26536	134.42217	134.42217			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,80</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,80</b>
I2046	On	04/08/2022	Bond Future			119.15571	119.15571	119.53732	119.53732			0.00	0	15,90
I2046	On	03/11/2022	Bond Future			118.97135	118.97135	119.35951	119.35951			0.00	0	1,50
I2046	On	02/02/2023	Bond Future			120.99900	120.99900	121.39510	121.39510			0.00	0	
I2046	On	04/05/2023	Bond Future			121.15668	121.15668	121.56214	121.56214			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,50</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,50</b>
I2050	On	04/08/2022	Bond Future			120.33825	120.33825	122.14715	122.14715			0.00	0	11,20
I2050	On	03/11/2022	Bond Future			122.11842	122.11842	123.95509	123.95509			0.00	0	
I2050	On	02/02/2023	Bond Future			122.10303	122.10303	123.97303	123.97303			0.00	0	
I2050	On	04/05/2023	Bond Future			124.28941	124.28941	126.19344	126.19344			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,20</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,20</b>
R186	On	04/08/2022	Bond Future			8.54443	108.41295	8.55232	108.38347		5.21	25,910,695.05	239	79,10
R186	On	03/11/2022	Bond Future			8.73519	109.99144	8.74339	109.96254		5.00	0.00	0	11,10
R186	On	02/02/2023	Bond Future			8.88661	106.54788	8.89513	106.51961		4.87	0.00	0	
R186	On	04/05/2023	Bond Future			9.03141	108.43702	9.04042	108.40896		4.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
<b>Total R186 Future</b>												<b>25,910,695.05</b>	<b>239</b>	<b>90,24</b>	
R186	On	04/08/2022	Bond Future	6.96	Call			7.38000	0.00738	7,280	4.83		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,167.54000	6.16754	6,137,960	4.83		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			241.90000	0.24190	243,470	4.68		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,483.30000	2.48330	2,455,390	4.68		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			405.12000	0.40512	408,110	4.82		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			86.66000	0.08666	82,530	5.84		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,997.27000	1.99727	1,970,780	4.82		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			416.67000	0.41667	419,770	4.83		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,970.78000	1.97078	1,944,400	4.83		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			428.26000	0.42826	431,460	4.84		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,944.34000	1.94434	1,918,060	4.84		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,552.00000	4.55200	4,577,350	5.84		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,123.62000	1.12362	1,132,080	4.73		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,807.88000	1.80788	1,787,440	4.73		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,089.98000	1.08998	1,098,230	4.71		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,845.32000	1.84532	1,824,670	4.71		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,106.73000	1.10673	1,115,090	4.72		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,826.52000	1.82652	1,805,980	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,637.43000	2.63743	2,615,560	4.11		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			754.84000	0.75484	761,330	4.12		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,617.33000	2.61733	2,595,550	4.12		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			727.63000	0.72763	733,950	4.10		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,657.99000	2.65799	2,636,040	4.10		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			741.01000	0.74101	747,410	4.11		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,578.97000	1.57897	1,589,100	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,236.77000	2.23677	2,218,840	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,594.82000	1.59482	1,605,020	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,221.25000	2.22125	2,203,390	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,563.20000	1.56320	1,573,260	4.40		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,252.39000	2.25239	2,234,390	4.40		0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>10,80</b>	
<b>Total For R186</b>												<b>25,910,695.05</b>	<b>239</b>	<b>101,04</b>	
R197	On	04/08/2022	Bond Future			326.91614	326.91614	326.88979	326.88979				0.00	0	87
R197	On	03/11/2022	Bond Future			331.75130	331.75130	331.72746	331.72746				0.00	0	
R197	On	02/02/2023	Bond Future			328.70288	328.70288	328.68424	328.68424				0.00	0	
R197	On	04/05/2023	Bond Future			334.59122	334.59122	334.57435	334.57435				0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>87</b>	
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>87</b>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202	On	04/08/2022	Bond Future			248.14232	248.14232	248.80458	248.80458			0.00	0	6,5
R202	On	03/11/2022	Bond Future			251.81192	251.81192	252.48632	252.48632			0.00	0	
R202	On	02/02/2023	Bond Future			251.47971	251.47971	252.16922	252.16922			0.00	0	
R202	On	04/05/2023	Bond Future			255.98180	255.98180	256.68524	256.68524			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,51</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,51</b>
R2023	On	04/08/2022	Bond Future			5.52507	104.63164	5.45468	104.67025		0.63	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.21953	102.23756	5.08971	102.27766		0.35	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,18</b>
R2023	On	04/08/2022	Bond Future	6.03	Call			349.58000	0.34958	318,000	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			34.78000	0.03478	41,810	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			354.18000	0.35418	322,450	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			33.92000	0.03392	40,800	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			358.92000	0.35892	327,060	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			33.21000	0.03321	39,960	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			378.10000	0.37810	342,580	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			14.67000	0.01467	19,250	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			372.50000	0.37250	337,120	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			15.20000	0.01520	19,920	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			375.36000	0.37536	339,920	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			15.00000	0.01500	19,660	0.41	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>22,18</b>
R2030	On	04/08/2022	Bond Future			10.18679	88.96211	10.19976	88.90031		8.28	15,479,407.14	174	96,30
R2030	On	03/11/2022	Bond Future			10.37884	90.25873	10.39226	90.19685		7.92	0.00	0	18,72
R2030	On	02/02/2023	Bond Future			10.55008	87.77220	10.56398	87.71019		7.91	0.00	0	
R2030	On	04/05/2023	Bond Future			10.72057	89.33003	10.73506	89.26748		7.65	0.00	0	
<b>Total R2030 Future</b>												<b>15,479,407.14</b>	<b>174</b>	<b>115,04</b>
R2030	On	04/08/2022	Bond Future	9.54	Call			288.37000	0.28837	294,020	7.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put			5,765.47000	5.76547	5,704,710	7.76	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			67.10000	0.06710	68,140	7.76	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,670.71000	9.67071	9,608,920	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			3.84000	0.00384	3,850	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Call			3,810.83000	3.81083	3,857,270	8.69	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,421.27000	3.42127	3,365,480	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			306.26000	0.30626	312,270	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,462.01000	3.46201	3,406,040	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			297.21000	0.29721	303,040	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,502.99000	3.50299	3,446,840	7.60	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	10.95	Put			327.55000	0.32755	312,190	8.69		0.00	0	80
R2030 On 03/11/2022 Bond Future	10.20	Put			2,379.32000	2.37932	2,339,230	7.59		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,487.53000	1.48753	1,509,320	7.59		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.10	Put			2,647.50000	2.64750	2,605,140	7.53		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,287.33000	1.28733	1,306,850	7.53		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,703.56000	2.70356	2,660,750	7.52		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,249.34000	1.24934	1,268,410	7.52		0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Put			3,930.83000	3.93083	3,880,340	7.33		0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			665.56000	0.66556	676,950	7.33		0.00	0	50
R2030 On 03/11/2022 Bond Future	11.57	Put			446.45000	0.44645	433,400	8.69		0.00	0	50
R2030 On 03/11/2022 Bond Future	11.57	Call			5,667.89000	5.66789	5,716,720	8.69		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,675.43000	2.67543	2,632,840	7.52		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,268.25000	1.26825	1,287,540	7.52		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,224.46000	1.22446	1,241,810	7.47		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,769.55000	3.76955	3,724,720	7.47		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,208.21000	1.20821	1,225,390	7.47		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,192.10000	1.19210	1,209,100	7.46		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,952.65000	3.95265	3,906,780	7.43		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.94	Call			1,113.27000	1.11327	1,129,410	7.43		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,402.62000	4.40262	4,354,420	7.34		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			910.25000	0.91025	924,060	7.34		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,739.56000	3.73956	3,694,900	7.47		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			747.12000	0.74712	758,830	7.32		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,737.18000	6.73718	6,681,540	7.34		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			377.94000	0.37794	384,310	7.34		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			8,479.43000	8.47943	8,420,870	7.37		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			195.64000	0.19564	199,090	7.37		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Put			3,799.70000	3.79970	3,754,690	7.46		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,898.45000	4.89845	4,848,150	7.32		0.00	0	10
R2030 On 04/05/2023 Bond Future	10.00	Put			4,471.78000	4.47178	4,426,010	7.04		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,225.99000	1.22599	1,242,770	7.04		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.54	Put			3,057.59000	3.05759	3,020,490	7.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,210.80000	2.21080	2,236,250	7.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,080.27000	3.08027	3,043,000	7.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,189.79000	2.18979	2,215,070	7.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			3,103.08000	3.10308	3,065,650	7.37		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,168.88000	2.16888	2,194,000	7.37		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			967.65000	0.96765	951,120	8.51		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.04	Call			6,375.07000	6.37507	6,421,090	8.51		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,36</b>	
<b>Total For R2030</b>												<b>15,479,407.14</b>	<b>174</b>	<b>121,41</b>	
R2032	On	04/08/2022	Bond Future			10.61386	88.90123	10.59010	89.02907		9.06		11,201,554.98	126	70,1'
R2032	On	03/11/2022	Bond Future			10.80019	86.04468	10.77524	86.17516		9.12		0.00	0	87,9'
R2032	On	02/02/2023	Bond Future			10.96478	87.49459	10.93856	87.62811		8.73		0.00	0	
R2032	On	04/05/2023	Bond Future			11.12417	84.88864	11.09666	85.02507		8.89		0.00	0	
<b>Total R2032 Future</b>												<b>11,201,554.98</b>	<b>126</b>	<b>158,04</b>	
R2032	On	04/08/2022	Bond Future	8.97	Call			5.85000	0.00585	4,910	8.10		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			2,888.02000	2.88802	2,788,880	9.33		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			4,977.28000	4.97728	5,092,660	7.74		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			116.27000	0.11627	103,810	7.74		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.40	Put			6,776.12000	6.77612	6,899,320	7.90		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			36.04000	0.03604	31,400	7.90		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			9,352.31000	9.35231	9,479,210	8.10		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			636.82000	0.63682	593,410	8.38		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			127.31000	0.12731	132,070	10.72		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			6,763.54000	6.76354	6,640,460	10.72		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			227.82000	0.22782	236,770	10.29		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.60	Call			5,444.80000	5.44480	5,325,910	10.29		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			717.67000	0.71767	746,370	9.33		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	9.80	Call			159.12000	0.15912	143,160	7.80		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			1,761.16000	1.76116	1,822,580	8.81		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			1,274.07000	1.27407	1,207,650	8.81		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.22	Put			2,678.78000	2.67878	2,762,430	8.40		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			654.37000	0.65437	610,180	8.40		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,716.80000	2.71680	2,801,230	8.38		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,755.18000	2.75518	2,840,380	8.37		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			619.58000	0.61958	576,940	8.37		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Put			3,157.75000	3.15775	3,250,570	8.23		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			463.37000	0.46337	428,350	8.23		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Put			4,558.23000	4.55823	4,670,110	7.80		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put			2,395.87000	2.39587	2,459,640	8.83		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,842.54000	1.84254	1,775,830	8.83		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.66	Put			2,422.62000	2.42262	2,486,920	8.82		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			1,816.47000	1.81647	1,750,290	8.82		0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			332.59000	0.33259	343,060	10.81		0.00	0	70
R2032	On	03/11/2022	Bond Future	12.30	Call			7,840.65000	7.84065	7,720,640	10.81		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,916.53000	2.91653	2,990,190	8.64		0.00	0	40
R2032	On	03/11/2022	Bond Future	10.49	Call			1,405.71000	1.40571	1,348,890	8.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	10.21	Put			3,877.33000	3.87733	3,966,670	8.30		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Call			848.73000	0.84873	807,590	8.30		0.00	0	50
R2032 On 03/11/2022 Bond Future	11.55	Put			816.56000	0.81656	842,310	9.71		0.00	0	50
R2032 On 03/11/2022 Bond Future	11.55	Call			4,747.32000	4.74732	4,642,590	9.71		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			4,269.11000	4.26911	4,363,850	8.18		0.00	0	40
R2032 On 03/11/2022 Bond Future	10.11	Call			689.95000	0.68995	654,210	8.18		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			5,098.99000	5.09899	5,202,780	8.06		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			461.20000	0.46120	434,510	8.06		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.56	Put			2,704.91000	2.70491	2,774,680	8.71		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.56	Call			1,568.12000	1.56812	1,507,410	8.71		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Put			7,989.32000	7.98932	8,109,960	8.14		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			133.15000	0.13315	123,310	8.14		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Put			8,268.44000	8.26844	8,390,050	8.15		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			117.60000	0.11760	108,730	8.15		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.16	Put			4,070.05000	4.07005	4,162,110	8.24		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.16	Call			766.73000	0.76673	728,310	8.24		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Put			7,440.04000	7.44004	7,558,500	8.13		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			169.55000	0.16955	157,530	8.13		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			9,049.65000	9.04965	8,928,670	10.42		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,038.61000	1.03861	1,067,360	9.27		0.00	0	50
R2032 On 02/02/2023 Bond Future	11.84	Call			5,472.94000	5.47294	5,368,170	9.27		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			4,919.82000	4.91982	4,819,180	9.10		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			3,241.65000	3.24165	3,314,300	8.28		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Call			1,857.85000	1.85785	1,796,980	8.28		0.00	0	70
R2032 On 02/02/2023 Bond Future	10.50	Put			3,757.70000	3.75770	3,838,270	8.12		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.50	Call			1,482.47000	1.48247	1,429,520	8.12		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			448.17000	0.44817	460,710	10.42		0.00	0	70
R2032 On 02/02/2023 Bond Future	10.40	Call			1,283.75000	1.28375	1,235,460	8.03		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			4,123.40000	4.12340	4,209,100	8.02		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,264.85000	1.26485	1,217,030	8.02		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			4,157.95000	4.15795	4,244,110	8.01		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,246.12000	1.24612	1,198,760	8.01		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,201.55000	1.20155	1,234,430	9.10		0.00	0	
R2032 On 02/02/2023 Bond Future	10.22	Call			974.55000	0.97455	934,420	7.89		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.16	Put			4,988.26000	4.98826	5,084,090	7.88		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.16	Call			893.29000	0.89329	855,600	7.88		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Put			6,026.92000	6.02692	6,131,800	7.86		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			617.17000	0.61717	588,530	7.86		0.00	0	70
R2032 On 02/02/2023 Bond Future	10.40	Put			4,089.06000	4.08906	4,174,290	8.03		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Put			8,223.71000	8.22371	8,341,850	7.83		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 02/02/2023 Bond Future	9.47	Call			279.10000	0.27910	263,720	7.83		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.31	Put			9,071.84000	9.07184	9,193,470	7.82		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			203.48000	0.20348	191,590	7.82		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.22	Put			4,744.77000	4.74477	4,838,160	7.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			3,523.22000	3.52322	3,594,010	8.65		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,387.93000	2.38793	2,322,290	8.65		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,469.76000	3.46976	3,539,780	8.67		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,435.45000	2.43545	2,369,040	8.67		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,496.41000	3.49641	3,566,810	8.66		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,411.63000	2.41163	2,345,600	8.66		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>22,40</b>
<b>Total For R2032</b>										<b>11,201,554.98</b>	<b>126</b>	<b>180,50</b>
R2035 On 04/08/2022 Bond Future			10.92794	90.07141	10.90930	90.18461		10.14		5,944,713.06	66	129,10
R2035 On 03/11/2022 Bond Future			11.10404	86.89714	11.08452	87.01274		10.22		0.00	0	3,00
R2035 On 02/02/2023 Bond Future			11.26375	88.36048	11.24327	88.47889		9.86		0.00	0	
R2035 On 04/05/2023 Bond Future			11.41047	85.43114	11.38906	85.55224		9.95		0.00	0	
<b>Total R2035 Future</b>										<b>5,944,713.06</b>	<b>66</b>	<b>132,20</b>
R2035 On 04/08/2022 Bond Future	9.53	Call			18.90000	0.01890	16,600	8.94		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			9,016.99000	9.01699	9,127,890	8.94		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			64.67000	0.06467	58,080	8.77		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			6,928.94000	6.92894	7,035,550	8.77		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			672.76000	0.67276	633,490	9.02		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			2,234.80000	2.23480	2,293,790	9.37		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			143.99000	0.14399	147,510	11.70		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			909.09000	0.90909	861,610	9.21		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,568.45000	2.56845	2,634,170	9.21		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,108.52000	1.10852	1,055,050	9.35		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,270.23000	2.27023	2,329,960	9.35		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,135.02000	1.13502	1,080,810	9.37		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			3,022.99000	3.02299	3,096,920	9.02		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,161.88000	1.16188	1,106,930	9.38		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,199.80000	2.19980	2,258,050	9.38		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,456.13000	2.45613	2,375,510	9.99		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,129.36000	1.12936	1,161,940	9.99		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			7,397.58000	7.39758	7,287,900	11.70		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,062.69000	1.06269	1,022,290	9.39		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,191.68000	4.19168	4,266,880	9.39		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Call			2,560.28000	2.56028	2,492,340	10.10		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,291.30000	2.29130	2,338,960	10.10		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 03/11/2022 Bond Future	9.82	Call			200.13000	0.20013	188,420	8.96		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			8,187.66000	8.18766	8,291,550	8.96		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			588.89000	0.58889	561,780	8.98		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			5,425.07000	5.42507	5,513,560	8.98		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			9,121.01000	9.12101	9,013,350	12.37		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			366.81000	0.36681	374,750	12.37		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			2,129.58000	2.12958	2,068,130	9.96		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,692.48000	2.69248	2,746,630	9.96		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			2,309.69000	2.30969	2,245,410	10.02		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,514.66000	2.51466	2,565,980	10.02		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			2,592.49000	2.59249	2,524,110	10.11		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,264.53000	2.26453	2,311,750	10.11		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,624.91000	2.62491	2,556,080	10.12		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,238.02000	2.23802	2,284,790	10.12		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			6,500.95000	6.50095	6,590,750	8.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,378.53000	1.37853	1,336,130	9.04		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,852.02000	4.85202	4,928,030	9.04		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Put			4,063.81000	4.06381	4,131,000	9.28		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			1,888.86000	1.88886	1,837,220	9.29		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,028.91000	4.02891	4,095,680	9.29		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			326.53000	0.32653	311,910	8.75		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			9,231.69000	9.23169	9,335,480	8.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			782.43000	0.78243	753,820	8.83		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.06	Put			3,439.23000	3.43923	3,498,590	9.48		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			10,883.70000	10.88370	10,774,490	12.08		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			466.64000	0.46664	475,840	12.08		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			1,838.87000	1.83887	1,788,060	9.26		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,098.96000	4.09896	4,166,560	9.26		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,863.77000	1.86377	1,812,550	9.28		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,341.09000	2.34109	2,282,450	9.47		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			3,470.22000	3.47022	3,529,990	9.47		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,369.05000	2.36905	2,310,000	9.48		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,758.28000	2.75828	2,697,380	9.56		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,780.80000	3.78080	3,841,000	9.56		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,785.89000	2.78589	2,724,630	9.57		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,750.84000	3.75084	3,810,680	9.57		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,730.48000	2.73048	2,669,930	9.55		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,810.62000	3.81062	3,871,170	9.55		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,95</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For R2035</b>									<b>5,944,713.06</b>	<b>66</b>	<b>143,15</b>
R2037 On 04/08/2022 Bond Future			11.08676	81.78786	11.05776	81.96610		11.32	21,919,146.48	268	126,92
R2037 On 03/11/2022 Bond Future			11.25113	82.98034	11.22090	83.16191		10.86	0.00	0	
R2037 On 02/02/2023 Bond Future			11.39984	80.12150	11.36829	80.30692		11.07	0.00	0	
R2037 On 04/05/2023 Bond Future			11.54506	81.54482	11.51219	81.73406		10.64	0.00	0	
<b>Total R2037 Future</b>									<b>21,919,146.48</b>	<b>268</b>	<b>126,92</b>
R2037 On 04/08/2022 Bond Future	10.10	Call			94.44000	0.09444	81,940	9.62	0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Put			6,318.46000	6.31846	6,484,200	9.62	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,228.47000	1.22847	1,146,540	10.76	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,270.94000	2.27094	2,367,250	10.76	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,256.23000	1.25623	1,173,190	10.78	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,236.01000	2.23601	2,331,210	10.78	0.00	0	!
R2037 On 04/08/2022 Bond Future	11.42	Call			3,089.87000	3.08987	2,957,260	11.56	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			904.18000	0.90418	949,810	11.56	0.00	0	!
R2037 On 04/08/2022 Bond Future	11.95	Call			5,563.10000	5.56310	5,402,370	12.58	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			333.13000	0.33313	350,640	12.58	0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	10.91	Call			1,284.48000	1.28448	1,200,340	10.80	0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,201.64000	2.20164	2,295,740	10.80	0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			2,260.66000	2.26066	2,145,840	11.27	0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	11.21	Put			1,331.35000	1.33135	1,394,770	11.27	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,209.89000	2.20989	2,286,520	10.65	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,716.90000	2.71690	2,611,250	10.66	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,183.45000	2.18345	2,259,370	10.66	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,750.25000	2.75025	2,643,910	10.67	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,157.26000	2.15726	2,232,490	10.67	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			2,683.73000	2.68373	2,578,790	10.65	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,034.66000	2.03466	1,954,460	10.61	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,063.14000	4.06314	4,168,360	10.61	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,060.27000	2.06027	1,979,440	10.62	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,027.71000	4.02771	4,132,300	10.62	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,086.31000	2.08631	2,004,860	10.63	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,992.78000	3.99278	4,096,750	10.63	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			3,935.41000	3.93541	4,032,480	10.31	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,760.12000	2.76012	2,669,040	10.29	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,997.83000	3.99783	4,095,990	10.29	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,787.93000	2.78793	2,696,300	10.30	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,966.68000	3.96668	4,064,290	10.30	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,815.56000	2.81556	2,723,390	10.31	0.00	0	
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>	<b>2,2!</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total For R2037</b>									<b>21,919,146.48</b>	<b>268</b>	<b>129,17</b>
R2040 On 04/08/2022 Bond Future			11.19652	83.54426	11.16227	83.77057		11.94	15,873,409.40	190	120,30
R2040 On 03/11/2022 Bond Future			11.35595	84.76241	11.32029	84.99275		11.46	0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.50041	81.68341	11.46324	81.91844		11.71	0.00	0	
R2040 On 04/05/2023 Bond Future			11.64108	83.13478	11.60239	83.37459		11.25	0.00	0	
<b>Total R2040 Future</b>									<b>15,873,409.40</b>	<b>190</b>	<b>124,26</b>
R2040 On 04/08/2022 Bond Future	9.70	Call			14.15000	0.01415	11,460	10.59	0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			10,645.17000	10.64517	10,868,790	10.59	0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			574.76000	0.57476	515,210	10.46	0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			3,725.84000	3.72584	3,892,600	10.46	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,385.39000	1.38539	1,279,390	11.12	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			235.99000	0.23599	252,050	13.36	0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			2,268.50000	2.26850	2,388,810	11.12	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,416.45000	1.41645	1,309,040	11.14	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,232.28000	2.23228	2,351,180	11.14	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,448.04000	1.44804	1,339,220	11.16	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,196.68000	2.19668	2,314,170	11.16	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,918.44000	6.91844	6,708,190	13.36	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,884.73000	2.88473	2,753,770	11.34	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,435.38000	2.43538	2,534,760	11.34	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			7,867.97000	7.86797	7,668,370	13.13	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			641.90000	0.64190	672,640	13.13	0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Call			930.41000	0.93041	865,890	10.31	0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			5,103.63000	5.10363	5,269,450	10.31	0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			2,245.75000	2.24575	2,132,240	11.11	0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,030.24000	3.03024	3,147,070	11.11	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,920.21000	2.92021	2,788,370	11.35	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,406.72000	2.40672	2,505,220	11.35	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,955.89000	2.95589	2,823,170	11.36	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,378.33000	2.37833	2,475,950	11.36	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,385.15000	4.38515	4,521,400	10.99	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,125.54000	2.12554	2,025,950	11.01	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,346.91000	4.34691	4,482,350	11.01	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,069.70000	2.06970	1,971,750	10.98	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,423.40000	4.42340	4,560,480	10.98	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,097.66000	2.09766	1,998,880	10.99	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,094.02000	3.09402	2,977,160	10.99	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,239.63000	4.23963	4,362,580	10.99	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,124.26000	3.12426	3,006,720	11.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2040 On 04/05/2023 Bond Future	11.43	Put			4,206.41000	4.20641	4,328,680	11.00		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			3,063.92000	3.06392	2,947,740	10.98		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,273.08000	4.27308	4,396,710	10.98		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,66</b>
<b>Total For R2040</b>										<b>15,873,409.40</b>	<b>190</b>	<b>128,94</b>
R2044 On 04/08/2022 Bond Future			11.21255	80.37938	11.18858	80.54075		12.61		18,648,016.16	232	77,31
R2044 On 03/11/2022 Bond Future			11.36333	81.55142	11.33835	81.71589		12.10		0.00	0	
R2044 On 02/02/2023 Bond Future			11.49968	78.54351	11.47362	78.71158		12.38		0.00	0	
R2044 On 04/05/2023 Bond Future			11.63202	79.93926	11.60490	80.11083		11.90		0.00	0	
<b>Total R2044 Future</b>										<b>18,648,016.16</b>	<b>232</b>	<b>77,31</b>
R2044 On 04/08/2022 Bond Future	11.08	Call			1,490.26000	1.49026	1,408,430	11.86		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,228.04000	2.22804	2,307,580	11.86		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,522.92000	1.52292	1,440,070	11.88		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,192.28000	2.19228	2,270,800	11.88		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			1,555.94000	1.55594	1,472,080	11.90		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,156.98000	2.15698	2,234,490	11.90		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			2,940.01000	2.94001	2,843,600	11.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,469.79000	2.46979	2,537,850	11.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,868.27000	2.86827	2,773,130	11.97		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,528.84000	2.52884	2,598,170	11.97		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,904.04000	2.90404	2,808,260	11.98		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,499.17000	2.49917	2,567,860	11.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,357.39000	4.35739	4,450,960	11.69		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,248.47000	2.24847	2,173,380	11.70		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,318.98000	4.31898	4,411,960	11.70		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,190.21000	2.19021	2,116,300	11.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,395.83000	4.39583	4,489,990	11.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,219.37000	2.21937	2,144,870	11.69		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,136.98000	3.13698	3,051,530	11.63		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,323.71000	4.32371	4,409,830	11.63		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,167.61000	3.16761	3,081,660	11.64		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,289.39000	4.28939	4,375,010	11.64		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,106.50000	3.10650	3,021,540	11.62		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,358.27000	4.35827	4,444,880	11.62		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>18,648,016.16</b>	<b>232</b>	<b>77,31</b>
R2048 On 04/08/2022 Bond Future			11.12511	83.85634	11.10618	83.98812		12.38		22,641,211.80	270	188,71
R2048 On 03/11/2022 Bond Future			11.27278	80.65475	11.25301	80.78925		12.53		0.00	0	
R2048 On 02/02/2023 Bond Future			11.40613	82.01324	11.38549	82.15075		12.13		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert	
R2048	On	04/05/2023	Bond Future			11.52747	79.03516	11.50599	79.17563		12.34	0.00	0	
<b>Total R2048 Future</b>											<b>22,641,211.80</b>	<b>270</b>	<b>188,75</b>	
R2048	On	04/08/2022	Bond Future	9.70	Call			13.87000	0.01387	12,040	10.79	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			10,967.26000	10.96726	11,097,210	10.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			114.95000	0.11495	103,810	10.45	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			6,894.06000	6.89406	7,014,700	10.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			267.71000	0.26771	246,220	10.74	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,408.30000	2.40830	2,471,740	11.96	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			1,553.25000	1.55325	1,484,080	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,370.38000	2.37038	2,432,990	11.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			5,467.47000	5.46747	5,577,760	10.74	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			1,586.71000	1.58671	1,516,720	12.00	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,332.93000	2.33293	2,394,720	12.00	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			1,268.82000	1.26882	1,207,210	11.79	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,728.99000	2.72899	2,799,160	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			1,520.16000	1.52016	1,451,820	11.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			2,899.00000	2.89900	2,819,690	12.29	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,579.96000	2.57996	2,635,150	12.29	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			2,935.70000	2.93570	2,855,860	12.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,549.06000	2.54906	2,603,720	12.30	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			2,972.62000	2.97262	2,892,250	12.31	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,518.48000	2.51848	2,572,610	12.31	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,456.35000	4.45635	4,530,540	11.69	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,311.16000	2.31116	2,248,800	11.66	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,536.76000	4.53676	4,611,910	11.66	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,340.82000	2.34082	2,277,980	11.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,496.40000	4.49640	4,571,070	11.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,370.67000	2.37067	2,307,350	11.69	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,272.15000	3.27215	3,199,910	11.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,305.79000	4.30579	4,374,020	11.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,208.45000	3.20845	3,137,040	11.97	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,376.36000	4.37636	4,445,420	11.97	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,240.38000	3.24038	3,168,560	11.98	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,341.11000	4.34111	4,409,760	11.98	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,45</b>	
<b>Total For R2048</b>											<b>22,641,211.80</b>	<b>270</b>	<b>192,20</b>	
R209	On	04/08/2022	Bond Future			10.90853	69.56247	10.88457	69.69005		11.41	463,772,987.49	6,667	20,1
R209	On	03/11/2022	Bond Future			11.06402	67.43063	11.03908	67.56062		11.47	0.00	0	4,1
R209	On	02/02/2023	Bond Future			11.20084	68.56670	11.17485	68.69962		11.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R209	On	04/05/2023	Bond Future			11.33190	66.63277	11.30488	66.76845		11.19	0.00	0	
<b>Total R209 Future</b>											<b>463,772,987.49</b>	<b>6,667</b>	<b>24,25</b>	
R209	On	04/08/2022	Bond Future	10.57	Call			749.48000	0.74948	700,870	10.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,456.41000	2.45641	2,535,380	10.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			769.03000	0.76903	719,620	10.73	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,420.77000	2.42077	2,498,940	10.73	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			789.00000	0.78900	738,790	10.75	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,385.62000	2.38562	2,462,990	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			287.76000	0.28776	268,950	10.03	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,033.89000	6.03389	6,145,070	10.03	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			2,017.11000	2.01711	1,946,280	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,169.14000	2.16914	2,228,300	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			40.85000	0.04085	37,190	10.16	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			10,366.76000	10.36676	10,493,090	10.16	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			83.33000	0.08333	76,570	10.12	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,839.73000	8.83973	8,962,960	10.12	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,528.96000	3.52896	3,435,130	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,182.79000	1.18279	1,218,950	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			862.22000	0.86222	820,110	10.41	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,760.99000	3.76099	3,848,870	10.41	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,990.38000	1.99038	1,920,080	11.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,194.80000	2.19480	2,254,490	11.19	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			2,044.02000	2.04402	1,972,660	11.21	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,143.72000	2.14372	2,202,350	11.21	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,071.12000	2.07112	1,999,230	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,118.54000	2.11854	2,176,640	11.22	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,592.92000	3.59292	3,670,380	10.35	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,602.06000	1.60206	1,546,130	10.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,561.31000	3.56131	3,638,300	10.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,558.50000	1.55850	1,503,510	10.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,624.54000	3.62454	3,702,470	10.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,580.31000	1.58031	1,524,850	10.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,392.94000	2.39294	2,326,510	10.87	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,434.55000	3.43455	3,503,800	10.87	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,417.03000	2.41703	2,350,210	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,407.28000	3.40728	3,476,140	10.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,368.97000	2.36897	2,302,940	10.86	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,462.01000	3.46201	3,531,660	10.86	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,50</b>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total For R209</b>												<b>463,772,987.49</b>	<b>6,667</b>	<b>52,75</b>
R210	On	04/08/2022	Bond Future			222.56204	222.56204	222.53445	222.53445			0.00	0	1,02
R210	On	03/11/2022	Bond Future			222.90241	222.90241	222.87627	222.87627			0.00	0	
R210	On	02/02/2023	Bond Future			226.70053	226.70053	226.67612	226.67612			0.00	0	
R210	On	04/05/2023	Bond Future			227.71330	227.71330	227.69227	227.69227			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,02</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,02</b>
R213	On	04/08/2022	Bond Future			10.43867	83.94094	10.43573	83.95523		8.86	23,419,522.26	279	26,73
R213	On	03/11/2022	Bond Future			10.62596	81.62487	10.62273	81.64011		8.87	0.00	0	
R213	On	02/02/2023	Bond Future			10.79468	82.99872	10.79112	83.01504		8.42	0.00	0	
R213	On	04/05/2023	Bond Future			10.95054	80.92319	10.94670	80.94033		8.57	0.00	0	
<b>Total R213 Future</b>												<b>23,419,522.26</b>	<b>279</b>	<b>26,73</b>
R213	On	04/08/2022	Bond Future	9.88	Call			361.58000	0.36158	353,270	7.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,120.18000	3.12018	3,126,160	7.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			372.78000	0.37278	364,320	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,080.68000	3.08068	3,086,510	7.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			384.21000	0.38421	375,600	7.99	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,041.46000	3.04146	3,047,140	7.99	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			551.49000	0.55149	544,370	8.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,356.30000	4.35630	4,364,420	8.10	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,406.00000	1.40600	1,394,300	8.58	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,610.05000	2.61005	2,613,590	8.58	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			124.79000	0.12479	122,190	8.13	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,581.30000	7.58130	7,593,940	8.13	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			143.15000	0.14315	140,280	8.12	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			7,283.39000	7.28339	7,295,760	8.12	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,468.74000	1.46874	1,456,810	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,528.66000	2.52866	2,531,970	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			729.72000	0.72972	721,330	8.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,837.38000	3.83738	3,844,230	8.23	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,061.47000	1.06147	1,051,230	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,137.15000	3.13715	3,142,150	8.43	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			1,426.67000	1.42667	1,414,890	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,582.64000	2.58264	2,586,100	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,447.73000	1.44773	1,435,870	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,555.66000	2.55566	2,559,040	8.60	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,874.31000	3.87431	3,881,530	7.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			3,452.87000	3.45287	3,459,110	7.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call			211.53000	0.21153	208,510	7.68	0.00	0	47



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	9.16	Put		8,159.93000	8.15993	8,173,230	7.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		849.85000	0.84985	842,190	7.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,537.09000	4.53709	4,545,750	7.70	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call		1,151.41000	1.15141	1,142,310	7.85	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		623.12000	0.62312	622,620	9.66	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,168.05000	1.16805	1,158,880	7.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,843.10000	3.84310	3,850,250	7.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,184.83000	1.18483	1,175,580	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,812.07000	3.81207	3,819,140	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,396.62000	1.39662	1,386,540	7.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,549.49000	1.54949	1,538,880	8.03	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,227.86000	3.22786	3,233,570	8.03	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,763.92000	6.76392	6,747,100	9.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,186.04000	2.18604	2,174,540	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,160.82000	3.16082	3,166,460	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,207.60000	2.20760	2,196,050	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,137.07000	3.13707	3,142,660	8.24	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,229.60000	2.22960	2,218,000	8.25	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,113.78000	3.11378	3,119,320	8.25	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>											<b>23,419,522.26</b>	<b>279</b>	<b>32,01</b>
R214	On	04/08/2022	Bond Future			11.16708	66.64044	11.13787	66.80133	12.42	4,264,988.16	64	14,7
R214	On	03/11/2022	Bond Future			11.31694	64.32539	11.28657	64.48922	12.56	0.00	0	
R214	On	02/02/2023	Bond Future			11.45236	65.40860	11.42077	65.57581	12.17	0.00	0	
R214	On	04/05/2023	Bond Future			11.57592	63.27546	11.54315	63.44602	12.33	0.00	0	
<b>Total R214 Future</b>											<b>4,264,988.16</b>	<b>64</b>	<b>14,7</b>
R214	On	04/08/2022	Bond Future	10.97	Call		1,118.05000	1.11805	1,043,710	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,055.09000	2.05509	2,141,640	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,143.01000	1.14301	1,067,690	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,023.64000	2.02364	2,109,210	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,168.41000	1.16841	1,092,100	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,992.69000	1.99269	2,077,270	12.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,402.18000	2.40218	2,307,490	12.39	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,007.19000	2.00719	2,076,330	12.39	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,343.34000	2.34334	2,249,920	12.36	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,055.55000	2.05555	2,125,960	12.36	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,372.76000	2.37276	2,278,710	12.37	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,031.34000	2.03134	2,101,120	12.37	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,608.04000	3.60804	3,703,570	11.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/02/2023	Bond Future	11.09	Call		1,782.81000	1.78281	1,710,530	11.41	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,576.18000	3.57618	3,671,110	11.41	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,735.78000	1.73578	1,664,690	11.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,640.13000	3.64013	3,736,250	11.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,759.21000	1.75921	1,687,530	11.39	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,587.90000	2.58790	2,503,360	12.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,501.33000	3.50133	3,587,350	12.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,613.07000	2.61307	2,528,050	12.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,473.18000	3.47318	3,558,720	12.01	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,562.59000	2.56259	2,478,540	11.99	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,529.41000	3.52941	3,615,920	11.99	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>4,264,988.16</b>	<b>64</b>	<b>14,75</b>
<b>Total for Bond</b>											<b>774,170,992.98</b>	<b>9,845</b>	<b>1,263,04</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/08/2022 GOVI			823.37200	823.37200	824.13300	824.13300				0.00	0	1,1
GOVI On 03/11/2022 GOVI			835.46500	835.46500	836.24500	836.24500				0.00	0	
GOVI On 02/02/2023 GOVI			849.49000	849.49000	850.29100	850.29100				0.00	0	
GOVI On 04/05/2023 GOVI			864.48400	864.48400	865.30400	865.30400				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,11</b>
GOVI On 04/08/2022 GOVI	819.26	Call			48,730.00000	4.87300	41,120,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			48,630.00000	4.86300	41,020,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			48,530.00000	4.85300	40,920,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			158,150.00000	15.81500	150,350,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			158,350.00000	15.83500	150,550,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			158,250.00000	15.82500	150,450,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			5,390.00000	0.53900	13,400,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			5,490.00000	0.54900	13,500,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			5,290.00000	0.52900	13,300,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			124,340.00000	12.43400	116,140,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			124,240.00000	12.42400	116,040,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			124,440.00000	12.44400	116,240,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>1,11</b>
AL37	On	04/08/2022	Index Future			825.65200	825.65200	825.40400	825.40400			0.00	0	
AL37	On	03/11/2022	Index Future			837.77900	837.77900	837.53500	837.53500			0.00	0	
AL37	On	02/02/2023	Index Future			851.84300	851.84300	851.60300	851.60300			0.00	0	
AL37	On	04/05/2023	Index Future			866.87800	866.87800	866.63900	866.63900			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	04/08/2022	Index Future			935.97700	935.97700	936.22200	936.22200			0.00	0	
AL7T	On	03/11/2022	Index Future			949.72400	949.72400	949.98100	949.98100			0.00	0	
AL7T	On	02/02/2023	Index Future			965.66800	965.66800	965.93800	965.93800			0.00	0	
AL7T	On	04/05/2023	Index Future			982.71200	982.71200	982.99300	982.99300			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	04/08/2022	Index Future			834.88700	834.88700	835.68600	835.68600			0.00	0	13
ALBI	On	03/11/2022	Index Future			847.15000	847.15000	847.96800	847.96800			0.00	0	
ALBI	On	02/02/2023	Index Future			861.37100	861.37100	862.21100	862.21100			0.00	0	
ALBI	On	04/05/2023	Index Future			876.57400	876.57400	877.43500	877.43500			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>13</b>
IGOV	On	04/08/2022	Index Future			319.87800	319.87800	320.92000	320.92000			0.00	0	48
IGOV	On	03/11/2022	Index Future			324.65400	324.65400	325.71500	325.71500			0.00	0	
IGOV	On	02/02/2023	Index Future			330.18000	330.18000	331.26200	331.26200			0.00	0	
IGOV	On	04/05/2023	Index Future			336.08300	336.08300	337.18600	337.18600			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
JIBAR F	On	18/05/2022	Jibar Future			4.49000	95.51000	4.49500	95.50500			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.96000	95.04000	4.93500	95.06500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.09500	94.90500	5.07500	94.92500			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.49000	94.51000	5.46000	94.54000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.61500	94.38500	5.58500	94.41500			0.00	0	
JIBAR F	On	19/10/2022	Jibar Future			5.97500	94.02500	5.93000	94.07000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.49000	93.51000	6.44500	93.55500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 15/03/2023 Jibar Future			6.99500	93.00500	6.94500	93.05500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.36500	92.63500	7.32000	92.68000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.65500	92.34500	7.60000	92.40000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.73000	92.27000	7.68500	92.31500				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			7.95000	92.05000	7.90500	92.09500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Derivatives :</b>										<b>774,170,992.98</b>	<b>9,845</b>	<b>1,265,10</b>
ABCPI3 On 07/12/2023 Spot Bond			2.36800	325.08850	2.36800	325.00490				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.00476				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.06937				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.66443	9.65000	103.63759				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			11.49000	91.58739	11.49000	91.55928				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.35056				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.03260				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.53058				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.85378				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.27568				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.87896				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.97623				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.43421				0.00	600,000,000	15,500,000,00
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>15,500,000,00</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>600,000,000</b>	<b>15,500,000,00</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.78114				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.89956				0.00	0	832,500,00
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>832,500,00</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>832,500,00</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.82461				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.70970				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.29769				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.43399				0.00	0	34,100,000,00
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,100,000,00</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>34,100,000,00</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.44769				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.00655				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.34452				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN37 On 16/09/2022 Spot Bond					0.00000	101.04773				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.12485				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.24044				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.59587				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN42 On 14/10/2022 Spot Bond					0.00000	100.49107				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.50355				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.51251				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.83702				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.03327				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4! On 24/08/2025 Spot Bond					0.00000	99.90139				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.90622				0.00	0	200,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN5! On 30/03/2026 Spot Bond					0.00000	100.46853				0.00	260,000,000	260,000,00
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>260,000,00</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>260,000,000</b>	<b>260,000,00</b>
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.81131				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5! On 30/03/2031 Spot Bond					0.00000	100.61097				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5! On 14/02/2025 Spot Bond					0.00000	100.01429				0.00	0	200,000,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN5! On 14/02/2027 Spot Bond					0.00000	100.01471				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5! On 14/02/2029 Spot Bond					0.00000	100.01511				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.37531				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.24290				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.48590				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.90674				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
<b>Total For ABJ04</b>									<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.96031			0.00	0	
<b>Total ABJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>									<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.95409			0.00	0	
<b>Total ABK12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.75000	6.75000	6.75000	150.48987			0.00	0	
<b>Total ABKI04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	37.53813	100.00000	37.44828			0.00	0	
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.50000	2.50000	2.50000	159.65640			0.00	0	
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.52400	3.52400	3.52400	210.91454			0.00	0	
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	238.95372			0.00	0	
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			7.01000	7.01000	7.01000	102.18426			0.00	0	
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.32000	8.32000	8.32000	112.41120			0.00	0	
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.55000	99.93921	5.55000	99.95440			0.00	0	
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.54000	102.13852	5.54000	102.12343		44,320,000,000.00	8,000,000	2,000,000	
<b>Total ABS15 SPOT</b>								<b>44,320,000,000.00</b>	<b>8,000,000</b>	<b>2,000,000</b>	
<b>Total For ABS15</b>								<b>44,320,000,000.00</b>	<b>8,000,000</b>	<b>2,000,000</b>	
ABS16 On 11/11/2025 Spot Bond			8.01000	107.31633	8.01000	107.29343		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.73000	108.35846	8.73000	108.33330				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			5.98000	106.35904	5.98000	106.34201				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			7.95900	104.62756	7.95900	104.60537			95,508,000,000.00		12,000,000	3,000,000
<b>Total ABS7 SPOT</b>									<b>95,508,000,000.00</b>		<b>12,000,000</b>	<b>3,000,000</b>
<b>Total For ABS7</b>									<b>95,508,000,000.00</b>		<b>12,000,000</b>	<b>3,000,000</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.97838	100.00000	12.94981				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.47800	329.35483	1.47800	329.27810			59,120,000,000.00		40,000,000	20,000,000
<b>Total ABSI2 SPOT</b>									<b>59,120,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For ABSI2</b>									<b>59,120,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
ABX01 On 10/07/2024 Spot Bond			11.19500	11.19500	11.19500	103.30922				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.05470				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.02424				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.87047				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.02150				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.02150				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	101.04745				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.04745				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.85998				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	182.32740				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.97273				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.85121				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.98799				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.20623				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.57671				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.80504				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.61672				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.75919				0.00	16,000,000	944,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>16,000,000</b>	<b>944,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AGT01</b>										<b>0.00</b>	<b>16,000,000</b>	<b>944,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	106.17510				0.00	12,000,000	1,503,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>1,503,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>12,000,000</b>	<b>1,503,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	105.19608				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.89978				0.00	0	700,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.44322				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.45825				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			8.62000	99.48206	8.62000	99.45887				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.48099				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.55672				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.65119				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.40335				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.90447				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.70000	106.09016	6.70000	106.07085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.91012				0.00	280,000,000	140,000,000
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	99.89964				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.89320				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.31677				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	99.97388				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.31735				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.89955				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.89309				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.84808				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.04848				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.13407				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B On 21/08/2025 Spot Bond					0.00000	99.89633				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.89875				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.88987				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.89294				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.31383				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	99.84329				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.70000	104.14769	7.70000	104.12619				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.14700	106.36502	8.14700	106.34156				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.32500	93.04313	12.32500	93.01240				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.55400	189.42663	5.55400	189.36179			7,997,760,000,000.00	1,440,000,000	870,000,000	
<b>Total AIRL01 SPOT</b>									<b>7,997,760,000,000.00</b>	<b>1,440,000,000</b>	<b>870,000,000</b>	
<b>Total For AIRL01</b>									<b>7,997,760,000,000.00</b>	<b>1,440,000,000</b>	<b>870,000,000</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.01065				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.93216				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.38045				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.13446				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.18337				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	99.86537				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.16537				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.74000	254.34395	4.74000	254.26222				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.24000	221.25502	5.24000	221.18099				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.39400	201.40154	4.39400	201.33883				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.12677				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.86478				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			4.75500	117.67970	4.75500	117.64177				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.89495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.90746				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.99352				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.45810				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.29583				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.12373				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.89956				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.01648				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.94889				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.89996				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.13331				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.92055				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30( On 20/12/2023 Spot Bond					0.00000	100.96357				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 20/12/2023 Spot Bond					0.00000	101.93670				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 31/03/2029 Spot Bond			4.19500	4.19500	4.19500	111.26311				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 28/02/2033 Spot Bond			4.90500	4.90500	4.90500	103.15279				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.08499				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.22716				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 09/05/2024 Spot Bond					0.00000	100.13937				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 20/06/2024 Spot Bond					0.00000	100.34879				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 31/01/2038 Spot Bond			4.86500	116.09007	4.86500	116.05230				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34( On 20/06/2024 Spot Bond					0.00000	100.97878				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34( On 20/06/2024 Spot Bond					0.00000	100.89489				0.00	0	18,700,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,700,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>18,700,00</b>
ASN35( On 20/06/2024 Spot Bond					0.00000	100.95397				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.94065				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.94065				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.32667				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.32427				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.11006				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.65431				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.44200				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.05704				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.05704				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.48938				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.93146				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.95387				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.00923				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.92536				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.07780				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.15501				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.70557				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.87107				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.89684				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.15365				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.64247				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.50291				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46( On 17/07/2023 Spot Bond					0.00000	100.43573				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.43953				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.72482				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.27609				0.00	0	400,000,00
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ASN47( On 31/07/2023 Spot Bond					0.00000	100.26798				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.31056				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	101.71416				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	101.25651				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 25/08/2025 Spot Bond					0.00000	107.09871				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.21954				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	101.65668				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	100.95194				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.95194				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.24614				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.01500	99.97722	10.01500	99.95038			80,120,000,000.00		8,000,000	2,000,00
<b>Total ASN508 SPOT</b>									<b>80,120,000,000.00</b>		<b>8,000,000</b>	<b>2,000,00</b>
<b>Total For ASN508</b>									<b>80,120,000,000.00</b>		<b>8,000,000</b>	<b>2,000,00</b>
ASN50: On 21/12/2026 Spot Bond			9.19500	99.57755	9.19500	99.55296			0.00		0	
<b>Total ASN509 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN509</b>									<b>0.00</b>		<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.74500	98.35175	9.74500	98.32604			0.00		0	
<b>Total ASN510 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN510</b>									<b>0.00</b>		<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.74500	98.35175	9.74500	98.32604			0.00		0	
<b>Total ASN511 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN511</b>									<b>0.00</b>		<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.65606	9.10000	102.63094			0.00		0	500,000,00
<b>Total ASN522 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>500,000,00</b>
<b>Total For ASN522</b>									<b>0.00</b>		<b>0</b>	<b>500,000,00</b>
ASN52: On 31/07/2024 Spot Bond			11.05000	103.23020	11.05000	103.19953			0.00		0	
<b>Total ASN525 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN525</b>									<b>0.00</b>		<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.21574	11.00000	103.18521			0.00		0	
<b>Total ASN530 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN530</b>									<b>0.00</b>		<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.07108	10.50000	103.04195			0.00		0	
<b>Total ASN532 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN532</b>									<b>0.00</b>		<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.07108	10.50000	103.04195			0.00		0	
<b>Total ASN538 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN538</b>									<b>0.00</b>		<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.81058			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.23072				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.74501				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/07/2023 Spot Bond			10.60000	103.10003	10.60000	103.07061			12,720,000,000,000.00	1,200,000,000	600,000,000	
<b>Total ASN545 SPOT</b>									<b>12,720,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
<b>Total For ASN545</b>									<b>12,720,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.31322	10.47000	103.03334			0.00	0	0	
<b>Total ASN557 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN557</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.55000	103.08555	10.55000	103.05628			0.00	0	0	
<b>Total ASN558 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN558</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.07589			0.00	0	0	
<b>Total ASN560 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN560</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.39343			0.00	0	0	
<b>Total ASN568 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN568</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.27056			0.00	0	0	
<b>Total ASN569 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN569</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.80029			0.00	0	0	
<b>Total ASN575 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN575</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.89492			0.00	0	0	
<b>Total ASN579 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN579</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN58 On 13/02/2023 Spot Bond					0.00000	101.23526			0.00	0	0	
<b>Total ASN580 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN580</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	100.87814				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.47314				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.22000	102.70011	9.22000	102.67454				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.57945				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.47889				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.37951				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.37328				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.61223				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.83231				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.27795				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.06066				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.21704				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.99345				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.80483				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.13379				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.94315				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.68666				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.76735				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.06263				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.16286				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.38771				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.26604				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.22311				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.65556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.96515				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.82605				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.96366				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.78605				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.88973				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.11566				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.16133				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.56266				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.67887				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.94588				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.29694				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	100.26425				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.65323				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.25763				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.00904				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.01666				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.91014				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.14264				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.09583				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.96074				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.97789				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.45097				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.66759				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.73807				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.14460				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.47083				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.29079				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.25554				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.53910				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.97427				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.97095				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 20/06/2026 Spot Bond					0.00000	100.98619				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 25/11/2024 Spot Bond					0.00000	99.81419				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.24201				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN751 On 31/05/2022 Spot Bond					0.00000	101.21993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN758</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.24828				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.18029				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.44884	9.44884	9.44884	108.06838				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.45111				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	102.39355				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 06/06/2022 Spot Bond					0.00000	101.07199				0.00	0	100,000,00
<b>Total ASN797 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN797</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN80: On 08/06/2022 Spot Bond					0.00000	100.93014				0.00	0	
<b>Total ASN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN802</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.27419				0.00	0	673,450,00
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>673,450,00</b>
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	<b>673,450,00</b>
ASN80: On 31/01/2027 Spot Bond					0.00000	100.24015				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.24056				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.21607				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.97645				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.67639				0.00	0	
<b>Total ASN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN817</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.82107				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.69592				0.00	0	
<b>Total ASN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN819</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.71994				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.61317				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.65660				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.50402				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.65130				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.78141				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.77932				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.67082				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.57698				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.57698				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.53081				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.46144				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.43499				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.43147				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.43147				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.44055				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.82900				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.29839				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.30121				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.30966				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.34955				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.34713				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.91387				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.23226				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.90266				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.74077				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.90500	99.58581	6.90500	99.56734				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.70925				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.45350				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.13371				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.90000	8.90000	8.90000	103.31677				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			11.80500	11.80500	11.80500	102.66997				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.02586				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.89025				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.89092				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.83129				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.28968				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.87114				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.10319				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.19756				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.43236				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.32374				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.13284				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.19655				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.19174				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.36498				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.16310				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.58163				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.33453				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.10201				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.13343				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.10160				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.35556				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.65772				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.38768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.35639				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.55177				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.73123				0.00	0	200,000,00
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.35594				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.75000	8.75000	8.75000	97.76817				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.22921				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.54320				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.23134				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.01662				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.26215				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX36 On 01/02/2030 Spot Bond					0.00000	97.29755				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.13133				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.18227				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.17869				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.69000	103.54885	7.69000	103.52752				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.60084				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.82588				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.78990				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.68216				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.54190				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.00094				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.97523				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.43945				0.00	0	13,920,000,00
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,920,000,00</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>13,920,000,00</b>
BID11 On 15/11/2023 Spot Bond			6.44000	104.50435	6.44000	104.48635				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.97045				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.07398				0.00	0	10,000,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.51055				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.39989				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.34188				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.67173				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.16600				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.38000				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.59300				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.01700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 23/05/2022 Spot Bond					0.00000	101.12562				0.00	0	
<b>Total BNPP17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP17</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 03/06/2022 Spot Bond					0.00000	101.05144				0.00	0	
<b>Total BNPP18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP18</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.61849				0.00	0	
<b>Total BNPP19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP19</b>										<b>0.00</b>	<b>0</b>	
BNPP2: On 16/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,00
<b>Total BNPP20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000,00</b>
<b>Total For BNPP20</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000,00</b>
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.72840				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.13215				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.74321				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.22532				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.01960				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.34825				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.76214				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF29: On 03/11/2022 Spot Bond					0.00000	100.21059				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF30: On 03/11/2023 Spot Bond					0.00000	100.21816				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF31: On 24/08/2022 Spot Bond					0.00000	99.96929				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF32: On 24/08/2024 Spot Bond					0.00000	100.10506				0.00	0	1,150,000,00
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,00</b>
BPPF33: On 03/11/2022 Spot Bond					0.00000	100.19355				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ24: On 29/03/2024 Spot Bond					0.00000	100.84987				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ25: On 11/02/2025 Spot Bond					0.00000	100.34923				0.00	0	100,000,00
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CBL29: On 30/04/2024 Spot Bond					0.00000	99.60382				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.27078				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01: On 23/06/2023 Spot Bond			8.24500	109.47821	8.24500	109.45391				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.49500	110.80233	8.49500	110.77701			0.00	0	
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.09500	106.95909	9.09500	106.93325		7,276,000,000,000.00	800,000,000	200,000,000	
<b>Total CCT03 SPOT</b>								<b>7,276,000,000,000.00</b>	<b>800,000,000</b>	<b>200,000,000</b>	
<b>Total For CCT03</b>								<b>7,276,000,000,000.00</b>	<b>800,000,000</b>	<b>200,000,000</b>	
CCT04 On 17/07/2027 Spot Bond			10.51500	10.51500	10.51500	102.54081		0.00	0		
<b>Total CCT04 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CCT04</b>								<b>0.00</b>	<b>0</b>		
CGR42 On 03/08/2023 Spot Bond					0.00000	100.32769		0.00	0		
<b>Total CGR42 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CGR42</b>								<b>0.00</b>	<b>0</b>		
CGR46 On 28/02/2023 Spot Bond					0.00000	101.74242		0.00	0		
<b>Total CGR46 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CGR46</b>								<b>0.00</b>	<b>0</b>		
CGR47 On 28/02/2025 Spot Bond					0.00000	101.85941		0.00	0		
<b>Total CGR47 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CGR47</b>								<b>0.00</b>	<b>0</b>		
CGR50 On 23/10/2023 Spot Bond					0.00000	100.50964		0.00	0		
<b>Total CGR50 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CGR50</b>								<b>0.00</b>	<b>0</b>		
CGR51 On 23/10/2024 Spot Bond					0.00000	100.53910		0.00	0		
<b>Total CGR51 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CGR51</b>								<b>0.00</b>	<b>0</b>		
CLN315 On 20/03/2023 Spot Bond			4.77000	105.90884	4.77000	103.31000		0.00	0	1,980,000,000	
<b>Total CLN315 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,980,000,000</b>	
<b>Total For CLN315</b>								<b>0.00</b>	<b>0</b>	<b>1,980,000,000</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600		0.00	0		
<b>Total CLN317 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CLN317</b>								<b>0.00</b>	<b>0</b>		
CLN345 On 20/12/2023 Spot Bond					0.00000	100.97760		0.00	0		
<b>Total CLN345 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For CLN345</b>								<b>0.00</b>	<b>0</b>		
CLN345 On 20/03/2024 Spot Bond			7.45500	106.90066	7.45500	106.87941		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 20/03/2024 Spot Bond			8.70700	109.17272	8.70700	108.96600				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.24985				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.38324				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.80491				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			10.98000	100.96171	10.98000	100.93240				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond			6.50000	113.74491	6.50000	107.61900			2,600,000,000,000.00	400,000,000	200,000,000	
<b>Total CLN384 SPOT</b>									<b>2,600,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For CLN384</b>									<b>2,600,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.81100			0.00	0	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.96355			0.00	0	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.01717			0.00	0	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN399 On 14/11/2022 Spot Bond					0.00000	100.01704				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.20000	148.95570	5.20000	148.90589				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.64000	147.28900	5.64000	147.23801			7,332,000,000,000.00	1,300,000,000	650,000,000	
<b>Total CLN454 SPOT</b>									<b>7,332,000,000,000.00</b>	<b>1,300,000,000</b>	<b>650,000,000</b>	
<b>Total For CLN454</b>									<b>7,332,000,000,000.00</b>	<b>1,300,000,000</b>	<b>650,000,000</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.96039				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.70000	103.22962	6.70000	103.21092				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.11458				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.54331				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			7.10000	108.22333	7.10000	108.20281				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.04782				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.65750				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.69154				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.24181				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.60217				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.21768				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.82739				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.06112				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.65140	9.96000	101.62455				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.45915	10.01000	100.43280				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.85366				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.62801	9.60000	103.60106				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.09230				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.83497				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.67835	9.20000	101.65344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.81368				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.58959				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.79321				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	99.95601				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.09230				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.03988				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.50393				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			9.97500	104.40047	9.97500	104.37240				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.80526				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.37248				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.56842				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	147.12100				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.34814				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.11196				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			9.44500	104.33154	9.44500	104.30493				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			9.49500	102.75815	9.49500	102.73225				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			9.58500	101.83149	9.58500	101.80559				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.36274				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.01751				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.02645				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.87944				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.62521				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	124.29700				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.10888				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 12/11/2025 Spot Bond			10.19000	99.99583	10.19000	100.04852				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 12/11/2025 Spot Bond			9.44500	102.24332	9.44500	102.21769				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.46197				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.05485				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 17/01/2024 Spot Bond					0.00000	102.41595				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 04/06/2023 Spot Bond					0.00000	101.28275				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 11/02/2024 Spot Bond					0.00000	100.10325				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 12/11/2025 Spot Bond			9.67500	101.04317	9.67500	101.01724				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.03052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.10373				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.08272				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.13120				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.48476				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.78487				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.12170				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.27351				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.24870				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.49064				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.26901				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.83446				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond					0.00000	101.18140				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.00449				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.02464				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.37874				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.99467				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			3.62000	151.70949	3.62000	122.17260				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.61155				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.83670				0.00	0	
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.40765				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.82696				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.74398				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.08489				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.08489				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.02464				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.02464				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.41681				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.18732				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.02252				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.34499				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.50018				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 22/08/2024 Spot Bond					0.00000	99.90027				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.44901	9.32000	100.42401				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.40010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.63691				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.20258				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	99.90358				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.60436				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.76272				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.19150				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.32405				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.33516				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.30411				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.39121				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.37843				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 25/01/2023 Spot Bond			6.66000	104.34027	6.66000	104.32139				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 19/08/2025 Spot Bond					0.00000	99.96185				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.51531				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond			12.36500	63.01263	12.36500	83.30645				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 20/11/2022 Spot Bond					0.00000	99.98340				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond			10.14500	100.52832	10.14500	100.50084				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.96202				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2022 Spot Bond					0.00000	99.93278				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.78379				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.36053				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.70769				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.90434				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	99.96218				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.25636				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/08/2025 Spot Bond					0.00000	99.95890				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.44557				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.90385				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.00661				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.54235				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.00825				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.10167				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.30480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	99.96218				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/11/2022 Spot Bond					0.00000	99.96918				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.96218				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.15406				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.17174				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.52689				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.24600				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	117.05300				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	141.59600				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.56802				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.87831				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.95495				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.05467				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.66496				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.38754				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.95835				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.20347	152.81567	4.20347	124.15104				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			4.20347	152.81567	4.20347	124.15184				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.95753				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.95534				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.96297				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.51030				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.80198				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.11535				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.92345				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.94786				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.24735				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.11532				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.11511				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.98583				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.82200				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.98599				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.99941				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.27443				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.74797				0.00	0	300,000,00
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN698 On 21/12/2026 Spot Bond					0.00000	105.17348				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.19205				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.09455				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.46661				0.00	0	400,000,00
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
CLN702 On 12/02/2025 Spot Bond					0.00000	100.39420				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.84228				0.00	0	400,000,00
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
CLN705 On 19/08/2025 Spot Bond					0.00000	99.95424				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.10707				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	100.96435				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.23798				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.48227				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.97595				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.01627				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.97044				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.97044				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.97044				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.27169				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.00654				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.26379				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.58778				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 01/06/2026 Spot Bond					0.00000	101.14668				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.30162				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.89577				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.89577				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.89577				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.91101				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.91101				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.91101				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.81436				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.85879				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.50133				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.02482				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.53838				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.06275				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.10842				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	108.80400				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.20112				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.96273				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.01485				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.19064				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.53122				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN746 On 28/02/2024 Spot Bond					0.00000	101.60781				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.98593				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.27040				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.09793				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.74076				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.14681				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.62831				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.58071				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.53556				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.68544				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.17924				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.37161				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.89599				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.14681				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.02986				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.55558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.31615				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.23121				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.17857				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.47170				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.28055				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			6.57000	6.57000	6.57000	118.70014				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.43264				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.73083				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.23448				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.23637				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.52506				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.27225				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.24582				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.24997				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.94232				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 21/12/2027 Spot Bond					0.00000	100.86386				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.94232				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.99899				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.86267				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.27238				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.27238				0.00	539,000,000	137,000,000
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>539,000,000</b>	<b>137,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN792</b>										<b>0.00</b>	<b>539,000,000</b>	<b>137,000,000</b>
CLN792 On 05/09/2022 Spot Bond					0.00000	100.17139				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.27238				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.27238				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.94238				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.27238				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.27250				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.27400				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.27400				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.49019				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.30399				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.23750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond					0.00000	98.63575				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.27602				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.35348				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.24959				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.99673				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 18/04/2028 Spot Bond			8.75000	97.79106	8.75000	97.76817				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.00504				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.50395				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.09303				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.96180				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.96180				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	100.27238				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.27260				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.27602				0.00	527,000,000	134,000,000
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>527,000,000</b>	<b>134,000,000</b>
<b>Total For CLN817</b>										<b>0.00</b>	<b>527,000,000</b>	<b>134,000,000</b>
CLN818 On 31/01/2030 Spot Bond					0.00000	100.23451				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.41004				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.23861				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.25098				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,000
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,000</b>
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	<b>9,000,000,000</b>
COJ05 On 05/06/2023 Spot Bond			8.04000	109.60111	8.04000	109.57738				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.71500	107.00535	10.71500	106.97467				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.10000	106.45091	9.10000	106.42489				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.53500	102.41743	7.53500	102.39674				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.50500	91.82931	12.50500	91.79889				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.09500	97.18261	11.09500	97.15379				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.90000	9.90000	9.90000	107.59047				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.42577				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.35405				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.90586				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.17470				0.00	0	900,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
DSY03 On 21/11/2024 Spot Bond			9.84500	9.84500	9.84500	101.22662				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.50751				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.21008				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.96000	104.45582	6.96000	104.43608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	59.81366	100.00000	59.67982				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	59.81366	100.00000	59.67982				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.48000	105.93111	7.48000	105.90962				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.35371	9.69000	102.32696				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.35371	9.69000	102.32696				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.04500	100.38383	10.04500	100.35666				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.48500	91.77256	12.48500	91.74186				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.45206	10.10000	102.42418				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.45206	10.10000	102.42418				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22I On 29/08/2022 Spot Bond					0.00000	101.30986				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22K On 24/10/2022 Spot Bond					0.00000	100.40536				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.22683				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.56105				0.00	20,000,000	20,000,000
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	97.72708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.36627				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.12525				0.00	0	100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.82962				0.00	0	200,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.59059				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.20620				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.29021				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.21708				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.43026				0.00	0	1,600,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.75788				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.18553				0.00	0	700,000,00
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.22832				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			7.01000	106.68930	7.01000	106.66933				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.00000	115.13530	5.00000	115.09769				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.75500	104.32726	4.75500	104.29363				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	141.19806	2.25000	141.16215				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.81900	152.75742	3.81900	152.71232				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.67600	140.60805	3.67600	140.56685				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.71900	137.35086	3.71900	137.31043				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.69000	119.01294	4.69000	118.97487				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.72500	106.46420	4.72500	106.42996				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	141.19806	2.25000	141.16215				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	157.94865				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	155.39921				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 09/06/2025 Spot Bond					0.00000	120.47921				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 17/06/2025 Spot Bond					0.00000	119.58639				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 28/07/2025 Spot Bond					0.00000	117.03706				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 19/08/2025 Spot Bond					0.00000	108.77066				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 15/04/2024 Spot Bond					0.00000	104.91488				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 21/05/2024 Spot Bond					0.00000	106.62126				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 09/12/2024 Spot Bond					0.00000	88.19439				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond					0.00000	92.42370				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 08/03/2023 Spot Bond					0.00000	94.91394				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 12/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,900,000.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000.00</b>
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000.00</b>
EMM03 On 04/05/2024 Spot Bond			10.15500	100.19103	10.15500	100.16406				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.14500	12.14500	12.14500	92.49936				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.19500	12.19500	12.19500	96.62888				0.00	0	666,666.60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
EMM06 On 23/06/2025 Spot Bond			10.24500	10.24500	10.24500	104.05788				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.24500	10.24500	10.24500	104.21374				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.15000	12.15000	12.15000	75.38105				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.49000	11.49000	11.49000	101.91972				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			12.15000	12.15000	12.15000	96.26453				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.26451				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.12502				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.05705				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	101.03116				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.12973				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.31168				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.34825				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.19275				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.05256				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.11034				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.97408				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.18137				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.77821				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.45473				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.27290				0.00	0	8,100,000.00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000,00</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.22911				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.90133				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.63961				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.04981				0.00	0	1,000,000,00
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
EQT009 On 12/11/2024 Spot Bond					0.00000	100.42596				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.24891				0.00	0	9,900,000,00
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,900,000,00</b>
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	<b>9,900,000,00</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.26136				0.00	0	3,500,000,00
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.32359				0.00	2,300,000,000	3,400,000,00
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>3,400,000,00</b>
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>3,400,000,00</b>
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.19913				0.00	17,700,000,000	19,380,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>17,700,000,000</b>	<b>19,380,000,000</b>
<b>Total For ERSA27</b>										<b>0.00</b>	<b>17,700,000,000</b>	<b>19,380,000,000</b>
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.99995				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.31000	105.54960	6.31000	105.53149				0.00	0	1,307,445,000
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,307,445,000</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>1,307,445,000</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.09288	10.00000	103.06509				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.24500	96.51238	9.24500	96.48855		4,126,827,476,000.00		446,384,800	6,778,918,800	
<b>Total ES26 SPOT</b>								<b>4,126,827,476,000.00</b>		<b>446,384,800</b>	<b>6,778,918,800</b>	
<b>Total For ES26</b>								<b>4,126,827,476,000.00</b>		<b>446,384,800</b>	<b>6,778,918,800</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.97244	7.85000	100.95120				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.70000	75.28569	11.67500	75.38831		14,584,389,300,000.00		1,246,529,000	1,500,000,000	
<b>Total ES33 SPOT</b>								<b>14,584,389,300,000.00</b>		<b>1,246,529,000</b>	<b>1,500,000,000</b>	
<b>Total For ES33</b>								<b>14,584,389,300,000.00</b>		<b>1,246,529,000</b>	<b>1,500,000,000</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.28872	7.50000	101.26846				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.08500	73.71490	12.05500	73.86554		31,769,968,877,000.00		2,628,876,200	4,140,000,000	
<b>Total ES42 SPOT</b>								<b>31,769,968,877,000.00</b>		<b>2,628,876,200</b>	<b>4,140,000,000</b>	
<b>Total For ES42</b>								<b>31,769,968,877,000.00</b>		<b>2,628,876,200</b>	<b>4,140,000,000</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.52449	8.50000	100.50163				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.07831				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.12435				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.13460				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.95223				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.20548				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01627				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.29844				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.51075				0.00	0	100,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.20351				0.00	0	300,000,00
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.21646				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.90240				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.89605				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.89447				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.06532			0.00	0	
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.00978			0.00	0	
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.13191			0.00	8,000,000	2,000,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>8,000,000</b>	<b>2,000,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>8,000,000</b>	<b>2,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.42825			0.00	8,000,000	1,002,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>8,000,000</b>	<b>1,002,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>8,000,000</b>	<b>1,002,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.86196			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.82500	109.19753	8.82500	109.17163			0.00	0	
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.74954			0.00	3,620,000,000	1,810,000,00
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>3,620,000,000</b>	<b>1,810,000,00</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>3,620,000,000</b>	<b>1,810,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	103.34095			0.00	0	
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.74500	98.71122	8.74500	98.68814		69,960,000,000.00		8,000,000	2,000,00
<b>Total FRB30 SPOT</b>								<b>69,960,000,000.00</b>		<b>8,000,000</b>	<b>2,000,00</b>
<b>Total For FRB30</b>								<b>69,960,000,000.00</b>		<b>8,000,000</b>	<b>2,000,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	99.88430			0.00	0	2,460,950,00
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,460,950,00</b>
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	<b>2,460,950,00</b>
FRBI23 On 07/12/2023 Spot Bond			2.37800	325.04101	2.37800	324.95733		34,576,120,000,000.00		14,540,000,000	7,362,000,00
<b>Total FRBI23 SPOT</b>								<b>34,576,120,000,000.00</b>		<b>14,540,000,000</b>	<b>7,362,000,00</b>
<b>Total For FRBI23</b>								<b>34,576,120,000,000.00</b>		<b>14,540,000,000</b>	<b>7,362,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.50500	2.50500	2.50500	159.63564			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.59400	210.18606	3.59400	210.12513				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	111.64889				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	232.59668				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			4.96000	100.24871	4.96000	100.21599				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			4.94000	102.48828	4.94000	102.45473				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ01 On 28/10/2024 Spot Bond			8.21126	8.21126	8.21126	82.29978				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ01 On 10/12/2024 Spot Bond			8.29151	8.29151	8.29151	81.38201				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	154.36704				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25( On 17/07/2027 Spot Bond					0.00000	101.93935				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26( On 06/08/2023 Spot Bond					0.00000	101.21763				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27( On 30/01/2023 Spot Bond					0.00000	100.31050				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27( On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.80570				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27( On 21/11/2022 Spot Bond					0.00000	99.90359				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2023 Spot Bond					0.00000	101.06269				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	117.15685				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 11/11/2024 Spot Bond					0.00000	100.13536				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2022 Spot Bond					0.00000	100.96263				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	115.06836				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2022 Spot Bond					0.00000	100.93612				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2022 Spot Bond					0.00000	101.20112				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.01669				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.01697				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.55365				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.41372				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.85894				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.58193				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.96031				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.20882				0.00	0	300,000,00
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRC306 On 31/05/2024 Spot Bond					0.00000	102.69667				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.91777				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.04428				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.13882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313: On 13/10/2026 Spot Bond					0.00000	100.39947				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.14760				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.31423				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317: On 20/12/2024 Spot Bond					0.00000	101.03208				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.13857				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.27704				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323: On 20/06/2026 Spot Bond					0.00000	101.05475				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324: On 02/04/2024 Spot Bond					0.00000	100.69720				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325: On 20/12/2022 Spot Bond					0.00000	101.54294				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326: On 30/09/2022 Spot Bond					0.00000	100.73812				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327: On 27/12/2022 Spot Bond					0.00000	101.25317				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.17797				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.45226				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.82606				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.81745				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.47239				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.33048				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.33359				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.95535				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.48264				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 20/12/2025 Spot Bond					0.00000	101.21758				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.72739				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.47809				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.39179				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.32757				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.43282				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.67555				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.39774				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.46547				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.41169				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.41397				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.13996				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.46741				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.32104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.78953				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.10926				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.85461				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.13409				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.51750				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.53080				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.56473				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.57216				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.42081				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.41903				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.64050				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC371 On 25/04/2023 Spot Bond					0.00000	100.70146				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.38308				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.37553				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/12/2026 Spot Bond					0.00000	100.95118				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 23/09/2023 Spot Bond					0.00000	101.14606				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.07004				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.01470				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.01470				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 16/02/2025 Spot Bond					0.00000	100.01472				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 16/02/2025 Spot Bond					0.00000	100.01472				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 07/12/2023 Spot Bond					0.00000	101.18494				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 30/04/2027 Spot Bond					0.00000	100.35420				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.43509				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.23599				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.43509				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.11882				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.01071				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.35416				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.44627				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.97317				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.48004				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.66356				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.17405				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
FRI33 On 28/02/2033 Spot Bond			4.40000	108.18603	4.40000	108.15241				0.00	0	160,000.00
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000.00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>160,000.00</b>
FRI38 On 31/01/2038 Spot Bond			4.60500	119.88940	4.60500	119.85124				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.54290				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.66299				0.00	180,000,000	660,000.00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>660,000.00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>180,000,000</b>	<b>660,000.00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.40704				0.00	0	300,000.00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.19200				0.00	0	200,000.00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.82224				0.00	0	1,020,460.00
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,020,460.00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>1,020,460.00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.59448				0.00	440,000,000	880,000.00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>880,000.00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>440,000,000</b>	<b>880,000.00</b>
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.41137				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.40098				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.74419				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.42234				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.88461				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.16300	4.16300	4.16300	109.94758				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.57500	4.57500	4.57500	120.29904				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.96514				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			4.71500	118.26418	4.71500	118.22618				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			4.69000	232.56508	4.69000	232.49070				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			4.85500	116.23352	4.85500	116.19572				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			4.72000	4.72000	4.72000	231.85605				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.35000	156.21807	3.35000	156.17365				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	108.07596	3.70500	108.04418				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.65500	119.14738	4.65500	119.10930				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.84000	229.41254	4.84000	229.33826				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			4.89000	228.37319	4.89000	228.29892				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.88000	158.13086	2.88000	158.08792				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			4.92000	227.75231	4.92000	227.67806				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			4.85500	116.23352	4.85500	116.19572				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.20400	203.44925	4.20400	203.38695				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.60500	106.03932	5.60500	106.00269				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.09400	204.64565	4.09400	204.58359				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.15400	203.99208	4.15400	203.92987				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.43000	217.50351	5.43000	217.42965				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS133 On 31/01/2038 Spot Bond			5.55500	106.68459	5.55500	106.64789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			4.85500	4.85500	4.85500	116.19572				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			4.83500	116.52106	4.83500	116.48323				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			3.96400	206.06996	3.96400	206.00817				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.20000	222.05479	5.20000	221.98072				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.09400	204.64565	4.09400	204.58359				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.09400	204.64565	4.09400	204.58359				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.49500	211.30324	3.49500	211.24256				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.65000	155.01175	3.65000	154.96642				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.44400	200.86658	4.44400	200.80376				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.48400	200.43978	4.48400	200.37689				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.62000	155.13188	3.62000	155.08664				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			3.95900	206.12496	3.95900	206.06318				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			4.49400	4.49400	4.49400	200.27034				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.41461				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.45316				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.49495				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.01648				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.92198				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 16/11/2023 Spot Bond					0.00000	173.04951				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	131.17129				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	172.27042				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 19/06/2026 Spot Bond					0.00000	157.04862				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.17922				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.20352				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.02721				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.31109				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.56352				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.98410				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.83382				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.23411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.95535				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.49996				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.01712				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23f On 31/03/2032 Spot Bond					0.00000	106.33521				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23i On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23j On 13/10/2023 Spot Bond					0.00000	108.43550				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24k On 31/03/2032 Spot Bond					0.00000	105.41934				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24l On 04/12/2022 Spot Bond					0.00000	101.72983				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24m On 12/12/2025 Spot Bond					0.00000	68.23053				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24n On 09/12/2023 Spot Bond					0.00000	101.83880				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24o On 29/12/2025 Spot Bond					0.00000	103.98933				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24p On 19/01/2024 Spot Bond					0.00000	100.74204				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24q On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25r On 22/02/2024 Spot Bond					0.00000	95.87818				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25s On 02/03/2024 Spot Bond					0.00000	101.15815				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	104.20328				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.34259				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.62964				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.92699				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	105.33046				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.93344				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	101.09237				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.16735				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond					0.00000	96.62295				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.92826				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond					0.00000	99.98390				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.15007				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.30280				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.20271				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.98061				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.02483				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.02483				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.36642				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.82649				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 31/01/2030 Spot Bond			11.39900	11.39900	11.39900	92.69454				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	91.82341				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 20/01/2023 Spot Bond					0.00000	85.00688				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 26/01/2023 Spot Bond					0.00000	89.53715				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 09/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
<b>Total For FRS299</b>									<b>0.00</b>	<b>0</b>	
FRS30 On 13/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	20,000,000.00
<b>Total FRS300 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For FRS300</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
FRS30 On 16/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000.00
<b>Total FRS301 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	<b>20,000,000.00</b>
<b>Total For FRS301</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	<b>20,000,000.00</b>
FRS36 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	328.30148			0.00	0	
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.41000	329.68395	1.41000	329.60777		479,400,000,000.00	340,000,000	170,000,000	
<b>Total FRS37 SPOT</b>								<b>479,400,000,000.00</b>	<b>340,000,000</b>	<b>170,000,000</b>	
<b>Total For FRS37</b>								<b>479,400,000,000.00</b>	<b>340,000,000</b>	<b>170,000,000</b>	
FRS43 On 07/12/2023 Spot Bond			1.42000	1.42000	1.42000	329.55926			0.00	0	30,000.00
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	100.21019			0.00	0	
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.55500	111.84639	4.55500	111.81095			0.00	0	
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.21000	73.41184	4.21000	116.87143			0.00	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	158.54003			0.00	0	
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	157.39227			0.00	0	
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.48000	2.48000	2.48000	324.47255			0.00	0	
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			6.00000	6.00000	6.00000	102.95631			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			7.98500	110.98052	7.98500	110.95665				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			7.99500	107.85169	7.99500	107.82834				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.76500	103.82291	8.76500	103.79857			56,884,850,000.00		6,490,000	8,000,000,00
<b>Total FRX26 SPOT</b>									<b>56,884,850,000.00</b>		<b>6,490,000</b>	<b>8,000,000,00</b>
<b>Total For FRX26</b>									<b>56,884,850,000.00</b>		<b>6,490,000</b>	<b>8,000,000,00</b>
FRX27 On 07/03/2027 Spot Bond			8.86500	107.06124	8.86500	107.03600			2,659,500,000,000.00		300,000,000	4,100,000,00
<b>Total FRX27 SPOT</b>									<b>2,659,500,000,000.00</b>		<b>300,000,000</b>	<b>4,100,000,00</b>
<b>Total For FRX27</b>									<b>2,659,500,000,000.00</b>		<b>300,000,000</b>	<b>4,100,000,00</b>
FRX28 On 26/07/2028 Spot Bond			8.75500	109.52376	8.75500	109.49784			0.00		0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>		<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.80000	102.58761	9.80000	102.56050			0.00		0	190,000,00
<b>Total FRX30 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>190,000,00</b>
<b>Total For FRX30</b>									<b>0.00</b>		<b>0</b>	<b>190,000,00</b>
FRX31 On 21/02/2031 Spot Bond			9.67500	101.21054	9.67500	101.18412			30,960,000,000,000.00		3,200,000,000	3,200,000,00
<b>Total FRX31 SPOT</b>									<b>30,960,000,000,000.00</b>		<b>3,200,000,000</b>	<b>3,200,000,00</b>
<b>Total For FRX31</b>									<b>30,960,000,000,000.00</b>		<b>3,200,000,000</b>	<b>3,200,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.78000	105.97310	9.78000	105.94546			4,890,000,000,000.00		500,000,000	250,000,00
<b>Total FRX32 SPOT</b>									<b>4,890,000,000,000.00</b>		<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For FRX32</b>									<b>4,890,000,000,000.00</b>		<b>500,000,000</b>	<b>250,000,00</b>
FRX45 On 14/04/2045 Spot Bond			11.36500	73.47171	11.36500	73.44952			0.00		0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>		<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.90947			0.00		0	
<b>Total FS6A2 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6A2</b>									<b>0.00</b>		<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.24507			0.00		0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.95491				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.95692				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.95553				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.95512				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.37482				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.39683				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.40781				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.36276				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.45180				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.36033				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A21 On 25/11/2024 Spot Bond					0.00000	101.47931				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A31 On 25/11/2026 Spot Bond					0.00000	101.26415				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.66490				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.70442				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.74000	117.94184	3.74000	117.90713				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.80694				0.00	0	200,000,00
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT17 On 17/10/2023 Spot Bond			6.57900	105.59989	6.57900	105.58122				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.74016				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.25500	105.54401	7.25500	105.52346				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.45311				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.18266				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.17224				0.00	0	9,980,000,00
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,980,000,00</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>9,980,000,00</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.77135				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.62641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.79825				0.00	0	100,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	101.08643				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.85879				0.00	0	100,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	101.19885				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.54101				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.28090				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.31737				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.85136				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.76108				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.21882				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.56933				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	99.70531				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.95292				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.98920				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.75468				0.00	90,000,000	380,000,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>380,000,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>90,000,000</b>	<b>380,000,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	100.75762				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.58885				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.87799				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.22570				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.01638				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.89501				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.70429				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.15146				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.42176				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.62673				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.20087				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.10744				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.76355				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.75081				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.82566				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.07000	326.50849	2.07000	326.42716			1,449,000,000,000.00		700,000,000	350,000,00
<b>Total HWAY23 SPOT</b>									<b>1,449,000,000,000.00</b>		<b>700,000,000</b>	<b>350,000,00</b>
<b>Total For HWAY23</b>									<b>1,449,000,000,000.00</b>		<b>700,000,000</b>	<b>350,000,00</b>
HWAY2 On 07/12/2024 Spot Bond			2.37000	2.37000	2.37000	333.98336			0.00		0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>		<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.41500	101.95666	10.41500	101.92807			0.00		0	2,400,000,00
<b>Total HWAY30 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>2,400,000,00</b>
<b>Total For HWAY30</b>									<b>0.00</b>		<b>0</b>	<b>2,400,000,00</b>
HWAY3 On 28/02/2033 Spot Bond			4.65000	80.30426	4.65000	108.38114			0.00		0	10,000,000,00
<b>Total HWAY33 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWAY33</b>									<b>0.00</b>		<b>0</b>	<b>10,000,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			11.40500	88.68828	11.40500	88.66111			6,878,631,501,000.00		603,124,200	4,450,916,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
<b>Total HWAY34 SPOT</b>									<b>6,878,631,501,000.00</b>	<b>603,124,200</b>	<b>4,450,916,60</b>
<b>Total For HWAY34</b>									<b>6,878,631,501,000.00</b>	<b>603,124,200</b>	<b>4,450,916,60</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.76003	100.00000	11.73372			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.60500	86.98504	11.60500	86.95794			0.00	0	5,090,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,090,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,090,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.75749	100.00000	11.73119			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.51781			0.00	0	15,200,000,00
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,200,000,00</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,200,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.36310			0.00	0	
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.20956			0.00	0	
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.18000	161.03248	2.20000	160.90796			247,055,115,580,000.00	572,043,631,000	588,243,901,20
<b>Total I2025 SPOT</b>									<b>17,055,115,580,000.00</b>	<b>572,043,631,000</b>	<b>588,243,901,20</b>
<b>Total For I2025</b>									<b>17,055,115,580,000.00</b>	<b>572,043,631,000</b>	<b>588,243,901,20</b>
I2029 On 31/03/2029 Spot Bond			3.32000	117.61538	3.27000	117.95522			140,749,214,776,000.00	42,394,341,800	274,186,808,90
<b>Total I2029 SPOT</b>									<b>10,749,214,776,000.00</b>	<b>42,394,341,800</b>	<b>274,186,808,90</b>
<b>Total For I2029</b>									<b>10,749,214,776,000.00</b>	<b>42,394,341,800</b>	<b>274,186,808,90</b>
I2033 On 28/02/2033 Spot Bond			3.95000	112.87334	3.90000	113.37443			312,977,106,080,000.00	79,234,710,400	342,762,127,80
<b>Total I2033 SPOT</b>									<b>12,977,106,080,000.00</b>	<b>79,234,710,400</b>	<b>342,762,127,80</b>
<b>Total For I2033</b>									<b>12,977,106,080,000.00</b>	<b>79,234,710,400</b>	<b>342,762,127,80</b>
I2038 On 31/01/2038 Spot Bond			3.96500	129.88867	3.95500	130.01346			228,060,518,647,000.00	57,518,415,800	361,456,323,10
<b>Total I2038 SPOT</b>									<b>18,060,518,647,000.00</b>	<b>57,518,415,800</b>	<b>361,456,323,10</b>
<b>Total For I2038</b>									<b>18,060,518,647,000.00</b>	<b>57,518,415,800</b>	<b>361,456,323,10</b>
I2046 On 31/03/2046 Spot Bond			3.98000	117.72173	3.96000	118.08190			412,613,398,238,000.00	103,671,708,100	428,806,371,00
<b>Total I2046 SPOT</b>									<b>12,613,398,238,000.00</b>	<b>103,671,708,100</b>	<b>428,806,371,00</b>
<b>Total For I2046</b>									<b>12,613,398,238,000.00</b>	<b>103,671,708,100</b>	<b>428,806,371,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.02000	120.91091	3.94000	122.68048			777,896,412,606,000.00	193,506,570,300	429,206,609,000
<b>Total I2050 SPOT</b>									<b>'7,896,412,606,000.00</b>	<b>193,506,570,300</b>	<b>429,206,609,000</b>
<b>Total For I2050</b>									<b>'7,896,412,606,000.00</b>	<b>193,506,570,300</b>	<b>429,206,609,000</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.12033			0.00	0	200,000,000
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
IBG02 On 07/02/2027 Spot Bond					0.00000	100.12459			0.00	0	400,000,000
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
IBL101 On 24/05/2022 Spot Bond			6.41500	6.41500	6.41500	99.87712			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	99.90718			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.14000	326.17418	2.14000	326.09231			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.38685			0.00	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.17808			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.18109			0.00	0	
<b>Total IBL129 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>									<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.40646			0.00	0	
<b>Total IBL130 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.02381			0.00	0	
<b>Total IBL132 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.03265				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.53803				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.90345				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.26458				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.18787				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.12223				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.95655				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.93307				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.74390				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.89047				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.88609				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.97173				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.36724				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.12379				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.17907				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.14148				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.50912				0.00	0	400,000,00
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IBL163 On 13/04/2026 Spot Bond					0.00000	100.52539				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.27408				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.07005				0.00	310,000,000	2,291,770,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>310,000,000</b>	<b>2,291,770,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>310,000,000</b>	<b>2,291,770,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.41799				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.43122				0.00	210,000,000	1,120,000,00
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>210,000,000</b>	<b>1,120,000,00</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>210,000,000</b>	<b>1,120,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	99.88332				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.09499				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.00138				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.03386				0.00	0	600,000,0€
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
IBL192 On 08/10/2026 Spot Bond					0.00000	100.60785				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.45708				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.15404				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.13303				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.10470				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.11459				0.00	0	400,000,0€
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
IBL201 On 02/12/2026 Spot Bond					0.00000	101.15094				0.00	0	800,000,0€
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,0€</b>
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	<b>800,000,0€</b>
IBL202 On 02/12/2022 Spot Bond					0.00000	100.54999				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.25895				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.20271				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.01510				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.14645				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.19932				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.22292				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.98473				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	99.91186				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	99.91186				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	99.91186				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	99.91186				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.97306				0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
IBL216 On 18/03/2025 Spot Bond					0.00000	101.00836				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.90614				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.70560				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.80196				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.85305				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.50446				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
IBL223 On 10/05/2027 Spot Bond					0.00000	100.12383				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.12000	107.60484	7.12000	107.58404				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.49000	102.10480	5.49000	102.08952				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.71450				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			9.27000	105.22913	9.27000	105.20279				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.74500	102.94364	10.74500	103.02335				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.86500	108.21638	9.86500	108.18776				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.84402				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.28276				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.95155				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.13176				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.17384				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.04307				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.31872				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.55281				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.01658				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IDCP07</b>									<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.59500	104.08101	8.59500	104.05694			0.00	0	
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.73152			0.00	0	
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.42567			0.00	0	
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>									<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.95889			0.00	0	
<b>Total INLV06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>									<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.94030			0.00	0	1,094,570,00
<b>Total INLV07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,094,570,00</b>
<b>Total For INLV07</b>									<b>0.00</b>	<b>0</b>	<b>1,094,570,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	105.87367			0.00	0	
<b>Total INLV08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>									<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.37734			0.00	0	
<b>Total INLV09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>									<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.60019			0.00	0	
<b>Total INLV10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>									<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.97007			0.00	0	
<b>Total INLV11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>									<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.94652			0.00	0	
<b>Total INLV12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>									<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.92442			0.00	0	
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.07977			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.19369				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.45766				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.13069				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.13258				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.23959				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.59773				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.77458				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.04856				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.09493				0.00	0	
<b>Total IPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC38</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.77115				0.00	0	325,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>325,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>325,000,00</b>
IV019 On 31/03/2028 Spot Bond			4.75400	197.58587	4.75400	197.52244				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	101.49629				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.79118				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.65400	198.63742	4.65400	198.57419				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.01880				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.81774				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.47903				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.60556				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.20919				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.53207				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.06975				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.17445				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.79413				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.64791				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.09479				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.99854	7.40000	102.97798				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.76387				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.77437				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.11814	7.23000	102.09821				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.07726				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.54866	7.45000	101.52837				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.35374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.54158	3.91012	102.53072				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.52959				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.98505				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.25747				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.84494				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.14446				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.85677				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.30558				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			6.35000	6.35000	6.35000	101.91446				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.05000	7.05000	7.05000	100.60775				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.33490				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	100.30963				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.77727				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.58967	8.45000	100.56693				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVZ087 On 26/05/2022 Spot Bond			4.80000	4.80000	4.80000	99.81623				0.00	0	
<b>Total IVZ087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ087</b>										<b>0.00</b>	<b>0</b>	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.72460				0.00	0	
<b>Total IVZ089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ089</b>										<b>0.00</b>	<b>0</b>	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.63313				0.00	0	
<b>Total IVZ090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ090</b>										<b>0.00</b>	<b>0</b>	
IVZ092 On 15/06/2022 Spot Bond			4.85000	4.85000	4.85000	99.55025				0.00	0	
<b>Total IVZ092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ092</b>										<b>0.00</b>	<b>0</b>	
IVZ093 On 07/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.26139				0.00	0	
<b>Total IVZ093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ093</b>										<b>0.00</b>	<b>0</b>	
IVZ094 On 14/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.16983				0.00	0	
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			4.95000	4.95000	4.95000	99.05961				0.00	0	
<b>Total IVZ096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ096</b>										<b>0.00</b>	<b>0</b>	
IVZ097 On 04/08/2022 Spot Bond			4.95000	4.95000	4.95000	98.87365				0.00	0	
<b>Total IVZ097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ097</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM00: On 05/07/2023 Spot Bond					0.00000	101.14659				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 01/12/2022 Spot Bond					0.00000	101.62664				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 24/05/2022 Spot Bond					0.00000	99.89677				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.45026				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 01/11/2024 Spot Bond					0.00000	99.98627				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.48822				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.74617				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.31590				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 15/12/2025 Spot Bond					0.00000	101.05338				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 15/09/2026 Spot Bond					0.00000	101.05679				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.10827				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 04/03/2027 Spot Bond					0.00000	101.19390				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.55785				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.57984				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.83614				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.34500	118.08361	9.34500	118.05431				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.91000	102.40523	6.91000	102.38634				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.29748				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.92211				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	104.03343				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.81565				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.15777				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.80351				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.95264				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.95141				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.04605				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.88822				0.00	300,000,000	500,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>500,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>300,000,000</b>	<b>500,000,000</b>
MBF06: On 17/11/2023 Spot Bond					0.00000	100.13512				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 28/05/2022 Spot Bond					0.00000	101.06342				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.42566				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.97992				0.00	0	600,000,000
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	100.53558				0.00	0	100,000,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	99.91074				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.28217				0.00	0	100,000,000,000
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
MBP04: On 27/09/2023 Spot Bond					0.00000	101.24580				0.00	0	50,000,000,000
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	99.86920				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.15196				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.04435				0.00	90,000,000	1,280,000.00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>1,280,000.00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>90,000,000</b>	<b>1,280,000.00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.29076				0.00	0	130,000,000.00
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000.00</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000.00</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.72920				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.59500	8.59500	8.59500	110.41594			1,203,300,000,000.00		140,000,000	70,000.00
<b>Total MMIG04 SPOT</b>									<b>1,203,300,000,000.00</b>		<b>140,000,000</b>	<b>70,000.00</b>
<b>Total For MMIG04</b>									<b>1,203,300,000,000.00</b>		<b>140,000,000</b>	<b>70,000.00</b>
MMIG0 On 12/08/2022 Spot Bond			6.42900	103.85680	6.42900	103.83878			0.00		0	1,050,000.00
<b>Total MMIG05 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,050,000.00</b>
<b>Total For MMIG05</b>									<b>0.00</b>		<b>0</b>	<b>1,050,000.00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.04834				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.02972				0.00	0	110,000.00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000.00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>110,000.00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.28340				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.24500	104.21084	9.24500	104.18496			73,960,000,000.00		8,000,000	2,000.00
<b>Total MML02 SPOT</b>									<b>73,960,000,000.00</b>		<b>8,000,000</b>	<b>2,000.00</b>
<b>Total For MML02</b>									<b>73,960,000,000.00</b>		<b>8,000,000</b>	<b>2,000.00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.60722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.49500	95.20300	9.49500	94.24729				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.83591				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.03035				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.54333				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.06205				0.00	1,000,000,000	13,385,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>13,385,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>13,385,000,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	103.44730				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.03373				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.19745				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.91422				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.33724				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.79533				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	101.99873				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.55237				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.44170				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.19000	99.63714	9.19000	99.61241				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.35182				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.36803				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.97454				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.82259				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.98808				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.59739				0.00	0	931,520,00
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>931,520,00</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	<b>931,520,00</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	102.01191				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.71656				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/11/2022 Spot Bond					0.00000	99.90109				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/11/2023 Spot Bond					0.00000	99.89462				0.00	340,000,000	170,000,000
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For MWAR05</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
MWAR1 On 22/02/2024 Spot Bond					0.00000	99.89453				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/11/2024 Spot Bond					0.00000	99.89614				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.85369				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.07787				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.26827				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.44323				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.64000	100.76579	6.64000	100.74761				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			7.00000	106.40884	7.00000	106.38861				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.12500	104.33890	10.12500	104.31043				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.67080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.27696				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.43017				0.00	0	100,000,00
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.39617				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.27396				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.97951				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.56500	106.96340	6.56500	106.94462				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			7.52500	107.11487	7.52500	107.09301				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			8.65900	104.91735	8.65900	104.89306				0.00	0	18,200,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,200,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>18,200,00</b>
NBK19 On 01/06/2022 Spot Bond			6.39500	104.56352	6.39500	104.54525				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.32500	115.22159	7.32500	115.19882		879,000,000,000.00		120,000,000	60,000,00	
<b>Total NBK20A SPOT</b>								<b>879,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>	
<b>Total For NBK20A</b>								<b>879,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>	
NBK21 On 21/07/2027 Spot Bond			9.23000	109.06880	9.23000	109.04162				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK22/ On 19/11/2022 Spot Bond			5.90000	102.00887	5.90000	101.99248				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			7.72300	108.91192	7.72300	108.88912				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			8.76500	109.28611	8.76500	109.26022				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25/ On 17/02/2023 Spot Bond			6.32000	6.32000	6.32000	105.74801				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.99655				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	51.27376	100.00000	51.16089				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.69024				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			8.66000	108.46894	8.66000	108.44396				0.00	0	102,000,00
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>102,000,00</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>102,000,00</b>
NBK28/ On 02/08/2023 Spot Bond			5.95300	107.55500	5.95300	107.53757				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29/ On 31/07/2026 Spot Bond			8.16500	111.24886	8.16500	111.22428				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/ On 20/02/2024 Spot Bond			6.59000	107.21269	6.59000	107.19349				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31/ On 09/11/2023 Spot Bond			6.12000	104.80210	6.12000	104.78494				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.73400				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.03827				0.00	0	570,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.58638				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.92000	10.92000	10.92000	77.58123				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.96413				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.08893				0.00	30,000,000	334,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>334,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>30,000,000</b>	<b>334,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.40154				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.87664				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.14917				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.68406				0.00	480,000,000	260,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>260,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>480,000,000</b>	<b>260,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	100.91414				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.48842				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.58934				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.51173				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.37034				0.00	0	100,000,00
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.35862				0.00	0	23,130,000,00
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,130,000,00</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>23,130,000,00</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.32584				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.68999				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.39271				0.00	0	500,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.42298				0.00	600,000,000	300,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.58202				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.44993				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.95257				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.95598				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.09000	102.61632	10.09000	102.58888				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.94835				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			9.74500	102.88235	9.74500	102.85575				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.95598				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.96803				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.98327				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.14780				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.14780				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.49888				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL03: On 26/05/2022 Spot Bond					0.00000	101.70533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.53966				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.41060				0.00	0	100,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.40342				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.62588				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.37093				0.00	0	1,129,450,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,129,450,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	<b>1,129,450,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	102.03277				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.86776				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.72597				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.51622				0.00	12,000,000	3,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>3,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>12,000,000</b>	<b>3,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.59128				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.54519				0.00	12,000,000	3,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>3,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>12,000,000</b>	<b>3,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 22/05/2025 Spot Bond					0.00000	102.87716				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.73231				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.23876				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.74394				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.28394				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.12704				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.54614				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.41223				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.89687				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.59092				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.31881				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.42805				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.18160				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.97658				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.90420				0.00	149,800,000	74,900,000
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>149,800,000</b>	<b>74,900,000</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>149,800,000</b>	<b>74,900,000</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	100.25386				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	228.29892				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.46400	3.46400	3.46400	211.59386				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.95500	2.95500	2.95500	157.78056				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			3.74000	3.74000	3.74000	114.50013				0.00	0	270,000,000
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.70500	4.70500	4.70500	118.37282				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	157.35146				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.72263	3.45000	260.64794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	158.17001				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.10900	3.10900	3.10900	215.66460				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.25400	214.05131	3.25400	213.99121				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			4.82000	91.13245	4.82000	116.69943				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.27148				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.73991				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.12646				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	138.07099				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.70676				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.00587				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.84645				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	99.90086				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.95678				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.22441				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	121.07611				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.71712				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.89940				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.01934				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	150.42294				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.07653				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	150.20298				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	143.36486				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.06962				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	125.26935				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.75330				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	89.33491				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.36582				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.12199				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	102.48943				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	102.82500				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.38533				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.21903				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	99.98379				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.05405				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.99336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	101.07073				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	101.05405				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.56062				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	100.72464				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	100.55319				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	100.35011				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	94.18418				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.79000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	111.36000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	119.06000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	117.26000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	115.96979				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	111.43131				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	89.41038				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	111.43131				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	89.87316				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	89.77239				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.07202				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.06301				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 26/05/2022 Spot Bond					0.00000	99.85678				0.00	0	
<b>Total NNF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF074</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.26405				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	127.81780				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.58256				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.89644				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.90204				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.30406				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.91760				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.55158				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.89559				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.89381				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.91022				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.43215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.90775				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			7.00000	102.85069	7.00000	102.83157				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			2.34000	207.44323	2.34000	207.39002				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			10.85500	112.08764	10.85500	112.05509			67,363,959,000.00		6,205,800	425,161,800
<b>Total NRA028 SPOT</b>									<b>67,363,959,000.00</b>		<b>6,205,800</b>	<b>425,161,800</b>
<b>Total For NRA028</b>									<b>67,363,959,000.00</b>		<b>6,205,800</b>	<b>425,161,800</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	18.28847	100.00000	18.24777			0.00		0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>		<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.22675				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.83534				0.00	0	4,000,000,000
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.98056				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.99270				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.13137				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	101.04447				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.30432				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	99.86353				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.02345				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.45013				0.00	1,080,000,000	360,000,00
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>360,000,00</b>
<b>Total For OMI01</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>360,000,00</b>
OML07 On 19/03/2025 Spot Bond			8.04500	109.01467	8.04500	108.99131			965,400,000,000.00		120,000,000	1,890,000,00
<b>Total OML07 SPOT</b>									<b>965,400,000,000.00</b>		<b>120,000,000</b>	<b>1,890,000,00</b>
<b>Total For OML07</b>									<b>965,400,000,000.00</b>		<b>120,000,000</b>	<b>1,890,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.58500	103.23369	6.58500	103.21545			0.00		0	
<b>Total OML09 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For OML09</b>									<b>0.00</b>		<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.42000	110.32064	8.42000	110.29593			0.00		0	670,000,00
<b>Total OML10 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>									<b>0.00</b>		<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.76827			0.00		0	807,380,00
<b>Total OML11 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>807,380,00</b>
<b>Total For OML11</b>									<b>0.00</b>		<b>0</b>	<b>807,380,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.89091			0.00		0	581,450,00
<b>Total OML12 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>581,450,00</b>
<b>Total For OML12</b>									<b>0.00</b>		<b>0</b>	<b>581,450,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.08609			0.00		0	1,100,000,00
<b>Total OML13 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,100,000,00</b>
<b>Total For OML13</b>									<b>0.00</b>		<b>0</b>	<b>1,100,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.54066			0.00		1,200,000,000	5,460,000,00
<b>Total PEP01 SPOT</b>									<b>0.00</b>		<b>1,200,000,000</b>	<b>5,460,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total For PEP01</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>5,460,000,000</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.34369				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.12119				0.00	0	644,910,000
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>644,910,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>644,910,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.27250				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.31613				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.68194				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.35199				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.34000	112.35751	8.34500	112.31258			536,052,008,924,000.00	1,263,315,588,600	1,967,076,512,100	
<b>Total R186 SPOT</b>									<b>16,052,008,924,000.00</b>	<b>263,315,588,600</b>	<b>367,076,512,100</b>	
<b>Total For R186</b>									<b>16,052,008,924,000.00</b>	<b>263,315,588,600</b>	<b>367,076,512,100</b>	
R197 On 07/12/2023 Spot Bond			1.07000	331.33641	1.07000	331.26288			26,788,141,755,000.00	25,035,646,500	51,592,010,000	
<b>Total R197 SPOT</b>									<b>16,788,141,755,000.00</b>	<b>25,035,646,500</b>	<b>51,592,010,000</b>	
<b>Total For R197</b>									<b>16,788,141,755,000.00</b>	<b>25,035,646,500</b>	<b>51,592,010,000</b>	
R202 On 07/12/2033 Spot Bond			3.92000	249.59353	3.89000	250.21206			249,625,145,280,000.00	63,679,884,000	113,516,997,700	
<b>Total R202 SPOT</b>									<b>19,625,145,280,000.00</b>	<b>63,679,884,000</b>	<b>113,516,997,700</b>	
<b>Total For R202</b>									<b>19,625,145,280,000.00</b>	<b>63,679,884,000</b>	<b>113,516,997,700</b>	
R2023 On 28/02/2023 Spot Bond			5.45000	103.39595	5.40000	103.41957			700,201,075,000,000.00	311,963,500,000	547,700,000,000	
<b>Total R2023 SPOT</b>									<b>10,201,075,000,000.00</b>	<b>311,963,500,000</b>	<b>547,700,000,000</b>	
<b>Total For R2023</b>									<b>10,201,075,000,000.00</b>	<b>311,963,500,000</b>	<b>547,700,000,000</b>	
R2030 On 31/01/2030 Spot Bond			9.98000	91.86988	9.99000	91.79588			522,046,589,904,000.00	3,459,122,904,800	1,242,557,069,400	
<b>Total R2030 SPOT</b>									<b>12,046,589,904,000.00</b>	<b>459,122,904,800</b>	<b>242,557,069,400</b>	
<b>Total For R2030</b>									<b>12,046,589,904,000.00</b>	<b>459,122,904,800</b>	<b>242,557,069,400</b>	
R2032 On 31/03/2032 Spot Bond			10.42500	87.85133	10.40000	87.96527			647,675,451,940,000.00	829,513,232,800	1,568,241,146,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R2032 SPOT</b>									<b>17,675,451,940,000.00</b>	<b>829,513,232,800</b>	<b>568,241,146,600</b>
<b>Total For R2032</b>									<b>17,675,451,940,000.00</b>	<b>829,513,232,800</b>	<b>568,241,146,600</b>
R2035 On 28/02/2035 Spot Bond			10.75000	89.00770	10.73000	89.10700			820,741,490,700,000.00	1,099,603,859,600	1,180,758,918,300
<b>Total R2035 SPOT</b>									<b>20,741,490,700,000.00</b>	<b>099,603,859,600</b>	<b>180,758,918,300</b>
<b>Total For R2035</b>									<b>20,741,490,700,000.00</b>	<b>099,603,859,600</b>	<b>180,758,918,300</b>
R2037 On 31/01/2037 Spot Bond			10.91000	85.02776	10.88000	85.19190			045,844,790,054,000.00	554,156,259,400	1,172,188,122,600
<b>Total R2037 SPOT</b>									<b>15,844,790,054,000.00</b>	<b>554,156,259,400</b>	<b>172,188,122,600</b>
<b>Total For R2037</b>									<b>15,844,790,054,000.00</b>	<b>554,156,259,400</b>	<b>172,188,122,600</b>
R2040 On 31/01/2040 Spot Bond			11.02500	87.01080	10.99000	87.22215			001,349,020,792,500.00	272,231,203,700	997,555,057,400
<b>Total R2040 SPOT</b>									<b>11,349,020,792,500.00</b>	<b>272,231,203,700</b>	<b>997,555,057,400</b>
<b>Total For R2040</b>									<b>11,349,020,792,500.00</b>	<b>272,231,203,700</b>	<b>997,555,057,400</b>
R2044 On 31/01/2044 Spot Bond			11.05000	83.75958	11.02500	83.90724			714,090,011,880,000.00	245,619,005,600	1,662,980,404,800
<b>Total R2044 SPOT</b>									<b>14,090,011,880,000.00</b>	<b>245,619,005,600</b>	<b>562,980,404,800</b>
<b>Total For R2044</b>									<b>14,090,011,880,000.00</b>	<b>245,619,005,600</b>	<b>562,980,404,800</b>
R2048 On 28/02/2048 Spot Bond			10.97500	82.86600	10.95500	82.98456			072,351,274,135,000.00	2,557,845,218,600	3,855,457,778,500
<b>Total R2048 SPOT</b>									<b>12,351,274,135,000.00</b>	<b>557,845,218,600</b>	<b>355,457,778,500</b>
<b>Total For R2048</b>									<b>12,351,274,135,000.00</b>	<b>557,845,218,600</b>	<b>355,457,778,500</b>
R209 On 31/03/2036 Spot Bond			10.75000	68.74095	10.72500	68.85732			356,264,454,800,000.00	591,280,414,400	738,731,041,200
<b>Total R209 SPOT</b>									<b>16,264,454,800,000.00</b>	<b>591,280,414,400</b>	<b>738,731,041,200</b>
<b>Total For R209</b>									<b>16,264,454,800,000.00</b>	<b>591,280,414,400</b>	<b>738,731,041,200</b>
R210 On 31/03/2028 Spot Bond			2.75400	219.88363	2.75400	219.82486			15,188,712,634,800.00	5,515,146,200	210,173,396,500
<b>Total R210 SPOT</b>									<b>15,188,712,634,800.00</b>	<b>5,515,146,200</b>	<b>210,173,396,500</b>
<b>Total For R210</b>									<b>15,188,712,634,800.00</b>	<b>5,515,146,200</b>	<b>210,173,396,500</b>
R213 On 28/02/2031 Spot Bond			10.25000	82.94961	10.24500	82.95207			971,362,784,025,000.00	289,889,052,100	670,044,663,100
<b>Total R213 SPOT</b>									<b>11,362,784,025,000.00</b>	<b>289,889,052,100</b>	<b>570,044,663,100</b>
<b>Total For R213</b>									<b>11,362,784,025,000.00</b>	<b>289,889,052,100</b>	<b>570,044,663,100</b>
R214 On 28/02/2041 Spot Bond			11.01500	65.85345	10.98500	66.00315			916,829,433,311,500.00	264,805,214,100	783,646,229,800
<b>Total R214 SPOT</b>									<b>16,829,433,311,500.00</b>	<b>264,805,214,100</b>	<b>783,646,229,800</b>
<b>Total For R214</b>									<b>16,829,433,311,500.00</b>	<b>264,805,214,100</b>	<b>783,646,229,800</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.51959			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.20531			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.25514				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.79067				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.05642				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.93777				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.92434				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.80590				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.95456				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.78143				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.48059				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.19948				0.00	0	160,000,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
RED13 On 13/05/2026 Spot Bond					0.00000	100.40772				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	101.04070				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	99.33854				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	101.88020				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	99.99951				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.47541				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.78471				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	99.81884				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.82203				0.00	0	3,584,707,10
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,584,707,10</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>3,584,707,10</b>
RED70: On 17/04/2023 Spot Bond					0.00000	101.22300				0.00	0	4,215,292,90
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,215,292,90</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>4,215,292,90</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.57604				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	101.26789				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.63804				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.90693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.17045			0.00	0	
<b>Total RES52 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>									<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.94346			0.00	0	
<b>Total RES53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>									<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.07891			0.00	120,000,000	660,000,000
<b>Total RFCA1 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>660,000,000</b>
<b>Total For RFCA1</b>									<b>0.00</b>	<b>120,000,000</b>	<b>660,000,000</b>
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.15023			0.00	0	
<b>Total RFCB1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>									<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.23466			0.00	0	
<b>Total RFCC1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>									<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.44087			0.00	0	
<b>Total RFCD1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>									<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.05000	107.72671	7.05000	107.70621			0.00	0	
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			12.44500	94.78404	12.44500	94.75261			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.54500	99.28089	11.54500	99.25028			0.00	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.37894			0.00	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			10.67000	99.42716	10.67000	99.39877			0.00	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.56000	105.61911	5.56000	105.60305			0.00	0	
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.39685			0.00	0	300,000,00
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBN03 On 03/08/2026 Spot Bond					0.00000	100.43593			0.00	0	300,000,00
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS20 On 15/05/2026 Spot Bond			8.50500	105.21866	8.50500	105.19485		68,040,000,000.00		8,000,000	2,000,00
<b>Total SBS20 SPOT</b>								<b>68,040,000,000.00</b>		<b>8,000,000</b>	<b>2,000,00</b>
<b>Total For SBS20</b>								<b>68,040,000,000.00</b>		<b>8,000,000</b>	<b>2,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.29761			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			7.59500	106.51416	7.59500	106.49222			0.00	0	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.59000	98.54256	8.59000	98.51967			0.00	0	
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.06500	107.08252	9.06500	107.05644			0.00	0	10,000,000,00
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
SBS34 On 19/09/2024 Spot Bond			7.89000	106.25910	7.89000	106.23676			0.00	0	
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.05000	105.19404	8.05000	105.17111		3,622,500,000,000.00		450,000,000	300,000,00
<b>Total SBS38 SPOT</b>								<b>3,622,500,000,000.00</b>		<b>450,000,000</b>	<b>300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For SBS38</b>										<b>3,622,500,000.00</b>	<b>450,000,000</b>	<b>300,000,000</b>
SBS39 On 29/01/2030 Spot Bond			10.12000	100.73818	10.12000	100.71072				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			6.18500	101.91596	6.18500	101.89920				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			8.37500	106.89337	8.37500	106.86954				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.30000	106.58839	9.30000	106.56207				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.24000	105.85204	6.24000	105.83408				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.63939				0.00	160,000,000	1,310,320,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>1,310,320,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>160,000,000</b>	<b>1,310,320,000</b>
SBS51 On 31/01/2024 Spot Bond			7.53500	7.53500	7.53500	106.36682				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.70319				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.34869				0.00	0	1,189,920,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,189,920,000</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>1,189,920,000</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.11961				0.00	0	957,890,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>957,890,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>957,890,000</b>
SBS56 On 12/06/2022 Spot Bond			4.74000	104.13692	4.74000	104.12344				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.03774				0.00	350,000,000	1,638,140,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>350,000,000</b>	<b>1,638,140,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>350,000,000</b>	<b>1,638,140,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.11453				0.00	0	850,830,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,830,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>850,830,000</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.74959				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.49802				0.00	10,000,000	320,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>320,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>10,000,000</b>	<b>320,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.98992				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.87633				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.47706				0.00	0	400,000,000
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	100.86414				0.00	0	300,000,000
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	100.83826				0.00	0	561,540,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>561,540,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>561,540,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.00296				0.00	0	761,760,000
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>761,760,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>761,760,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	101.23902				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.15276				0.00	0	500,000,000
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS71 On 02/02/2027 Spot Bond					0.00000	99.95734				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.55830				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.30970				0.00	30,000,000	60,000,000
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>60,000,000</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>30,000,000</b>	<b>60,000,000</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	100.32408				0.00	30,000,000	60,000,000
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>60,000,000</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>30,000,000</b>	<b>60,000,000</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.34044				0.00	90,000,000	30,000,000
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
<b>Total For SBS76</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			2.41800	324.85108	2.41800	324.76710			1,450,800,000,000.00	600,000,000	300,000,000	
<b>Total SBSI11 SPOT</b>									<b>1,450,800,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For SBSI11</b>									<b>1,450,800,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
SBSI14 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	230.38330			0.00	0	1,000,000,000	
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.78565				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.45246				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.86170				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.81759				0.00	12,000,000	703,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>703,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>12,000,000</b>	<b>703,000,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.04581				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SBT104</b>									<b>0.00</b>	<b>0</b>	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBT105 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>									<b>0.00</b>	<b>0</b>	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.60191			0.00	0	
<b>Total SBT106 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>									<b>0.00</b>	<b>0</b>	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.99751			0.00	0	
<b>Total SBT107 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>									<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.37167			0.00	0	2,000,000,00
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.66624			0.00	0	
<b>Total SBT202 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>									<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.77000	109.96435	6.77000	109.94424			0.00	0	
<b>Total SBT203 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>									<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.07345			0.00	0	
<b>Total SBT204 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>									<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.40181			0.00	0	
<b>Total SBT206 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>									<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.09583			0.00	0	
<b>Total SBT207 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>									<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.57672			0.00	0	
<b>Total SBT208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>									<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.69195			0.00	0	3,000,000,00
<b>Total SBT209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For SBT209</b>									<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	100.71140			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.37154				0.00	80,000,000	1,179,550,00
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>1,179,550,00</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>80,000,000</b>	<b>1,179,550,00</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	100.39711				0.00	0	553,440,00
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>553,440,00</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>553,440,00</b>
SLI7 On 16/08/2028 Spot Bond			9.29500	98.01489	9.29500	97.99030				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01588				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.05171				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01641				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.01627				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01735				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01607				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01735				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.01707				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.01895				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.01661				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.01788				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.01773				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.09500	105.15617	7.09500	105.13614				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.96533				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.32224				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			170,000,000,000,000.00	91,700,000,000	100,000,000,000	
<b>Total SNT06 SPOT</b>									<b>'0,000,000,000,000.00</b>	<b>91,700,000,000</b>	<b>100,000,000,000</b>	
<b>Total For SNT06</b>									<b>'0,000,000,000,000.00</b>	<b>91,700,000,000</b>	<b>100,000,000,000</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.12597				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	99.90487				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.17783				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.91265				0.00	800,000,000	400,000,000
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SPDA14</b>										0.00	800,000,000	400,000,000
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.91070				0.00	0	
<b>Total SPDA15 SPOT</b>										0.00	0	
<b>Total For SPDA15</b>										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.89365				0.00	0	
<b>Total SPG004 SPOT</b>										0.00	0	
<b>Total For SPG004</b>										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.05434				0.00	0	350,000,000
<b>Total SPG005 SPOT</b>										0.00	0	350,000,000
<b>Total For SPG005</b>										0.00	0	350,000,000
SPG00: On 18/06/2022 Spot Bond					0.00000	100.94113				0.00	0	
<b>Total SPG006 SPOT</b>										0.00	0	
<b>Total For SPG006</b>										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.35158				0.00	0	
<b>Total SPG007 SPOT</b>										0.00	0	
<b>Total For SPG007</b>										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.77442				0.00	0	
<b>Total SPG008 SPOT</b>										0.00	0	
<b>Total For SPG008</b>										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.62591				0.00	0	
<b>Total SPG009 SPOT</b>										0.00	0	
<b>Total For SPG009</b>										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.22302				0.00	0	5,000,000,000
<b>Total SPG010 SPOT</b>										0.00	0	5,000,000,000
<b>Total For SPG010</b>										0.00	0	5,000,000,000
SSA07: On 15/05/2023 Spot Bond					0.00000	101.36751				0.00	0	
<b>Total SSA07 SPOT</b>										0.00	0	
<b>Total For SSA07</b>										0.00	0	
SSA08: On 16/05/2024 Spot Bond					0.00000	100.78937				0.00	0	
<b>Total SSA08 SPOT</b>										0.00	0	
<b>Total For SSA08</b>										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.12500	3.12500	3.12500	157.08654				0.00	0	
<b>Total SSN011 SPOT</b>										0.00	0	
<b>Total For SSN011</b>										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.32000	112.43637	8.32000	112.41120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.73500	85.57627	9.73500	85.55417				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.35146				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.56925				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.80000	104.87196	6.80000	104.85280				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.75500	117.67970	4.75500	117.64177				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.99377				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.24496				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.10171				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			2.10000	2.10000	2.10000	326.28360				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.34624				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.22383				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.61390				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	157.59649				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			4.85500	4.85500	4.85500	116.19572				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	111.85994				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			3.93400	3.93400	3.93400	206.33852				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.31198				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.28852				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.06385				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.03980				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.55693				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.30334				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.94387				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.58131				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.82964				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.14801				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.20020				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	230.90798				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.94082				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.57814				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.13269				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.43911				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.21231				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.65500	88.62036	10.65500	88.59495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.12598				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.08400	204.75481	4.08400	204.69277				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			4.94500	227.23646	4.94500	227.16223				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.11030				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.00655				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/06/2022 Spot Bond					0.00000	100.92708				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.05964				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.56464				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.45346				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.41661				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.29839				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14: On 03/11/2022 Spot Bond					0.00000	100.22883				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.18982				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.22446				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond					0.00000	99.91813				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 03/06/2022 Spot Bond					0.00000	101.07199				0.00	0	
<b>Total SSN151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN151</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.73728				0.00	30,000,000	110,000,000
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>110,000,000</b>
<b>Total For SSN152</b>										<b>0.00</b>	<b>30,000,000</b>	<b>110,000,000</b>
SSN15: On 01/07/2022 Spot Bond					0.00000	100.70412				0.00	0	
<b>Total SSN153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN153</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.70538				0.00	0	
<b>Total SSN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN154</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.70285				0.00	0	
<b>Total SSN155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN155</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.70412				0.00	0	
<b>Total SSN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN156</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.65819				0.00	0	
<b>Total SSN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN157</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.66055				0.00	0	
<b>Total SSN158 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN158</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.66055				0.00	0	
<b>Total SSN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN159</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 05/07/2022 Spot Bond					0.00000	100.64496				0.00	0	
<b>Total SSN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN160</b>										<b>0.00</b>	<b>0</b>	
SST20: On 08/12/2026 Spot Bond					0.00000	101.55701				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF00: On 01/03/2027 Spot Bond					0.00000	100.36891				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.81000	101.70525	8.81000	101.68129				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	99.91977				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.91213				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	99.91245				0.00	600,000,000	300,000,000
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For T17A12</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
T17A21 On 21/02/2026 Spot Bond					0.00000	99.90822				0.00	140,000,000	70,000,000
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For T17A21</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
T17A22 On 21/02/2026 Spot Bond					0.00000	99.90985				0.00	900,000,000	600,000,000
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>600,000,000</b>
<b>Total For T17A22</b>										<b>0.00</b>	<b>900,000,000</b>	<b>600,000,000</b>
T17A31 On 21/02/2026 Spot Bond			7.21000	101.69695	7.21000	101.67706				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.81581	7.72000	101.79451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.01840				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.01996				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.90430				0.00	40,000,000	80,000,00
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>80,000,00</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>40,000,000</b>	<b>80,000,00</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.14718				0.00	0	100,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.51289				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.38344				0.00	190,000,000	880,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>190,000,000</b>	<b>880,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>190,000,000</b>	<b>880,000,00</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.29974				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.86602				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.34359				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.51293				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.88012				0.00	0	100,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.32347				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.45458				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.55991				0.00	0	300,000,0€
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.74537				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.95336				0.00	0	700,000,0€
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
TFS17C On 30/11/2026 Spot Bond					0.00000	101.13903				0.00	0	300,000,0€
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
TFS171 On 22/02/2025 Spot Bond					0.00000	99.96578				0.00	0	200,000,0€
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
TFS172 On 22/02/2027 Spot Bond					0.00000	99.99099				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	99.90169				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	99.89412				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	99.87250				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.90909				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.91265				0.00	20,000,000	10,000,000
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For TH15A9</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	99.90166				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.00350				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.03016				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.89407				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.04698				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.89794				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.22024				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.97963				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.86365				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.97961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A1 On 21/08/2024 Spot Bond					0.00000	100.44728				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond			8.49000	101.99496	8.49000	101.97154				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.03612				0.00	0	200,000,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TH16A4 On 21/08/2024 Spot Bond					0.00000	99.90763				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	99.97715				0.00	0	200,000,00
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TH16A7 On 21/08/2024 Spot Bond					0.00000	99.90812				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.35820	5.76000	101.34231				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	99.90456				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.10411				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	99.89842				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	99.89955				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	99.89180				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.89390				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.86492				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.85129				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.85930				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.90087				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.90332				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.89500				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.89875				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.86506				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.87107				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	99.91978				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For TH17O2</b>									<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	101.09550			0.00	0	
<b>Total TL23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>									<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.50000	102.51189	6.50000	102.49399			0.00	0	
<b>Total TL24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>									<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.12000	107.03692	7.12000	107.01657			0.00	0	
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.43329			0.00	0	
<b>Total TL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>									<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.57450			0.00	0	
<b>Total TL27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.81500	101.77687	8.81500	101.75289			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.85960			0.00	0	
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.98290			0.00	0	10,000,000.00
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.68134			0.00	0	
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.12948			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.03000	105.51704	7.03000	105.49723		66,287,276,000.00	9,429,200	3,129,843,10	
<b>Total TN23 SPOT</b>								<b>66,287,276,000.00</b>	<b>9,429,200</b>	<b>3,129,843,10</b>	
<b>Total For TN23</b>								<b>66,287,276,000.00</b>	<b>9,429,200</b>	<b>3,129,843,10</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	38.22724	100.00000	38.14309		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.19500	103.12467	9.19500	103.09906				142,250,328,000.00	15,470,400	1,643,204,500
<b>Total TN25 SPOT</b>										<b>142,250,328,000.00</b>	<b>15,470,400</b>	<b>1,643,204,500</b>
<b>Total For TN25</b>										<b>142,250,328,000.00</b>	<b>15,470,400</b>	<b>1,643,204,500</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	18.02104	100.00000	17.98071				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.31500	94.27453	10.31500	94.24877				1,872,556,218,000.00	181,537,200	19,089,596,600
<b>Total TN27 SPOT</b>										<b>1,872,556,218,000.00</b>	<b>181,537,200</b>	<b>19,089,596,600</b>
<b>Total For TN27</b>										<b>1,872,556,218,000.00</b>	<b>181,537,200</b>	<b>19,089,596,600</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.04132	100.00000	10.01923				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			10.92000	99.70036	10.92000	99.68425				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.59000	95.34253	11.59000	95.31318				0.00	0	2,200,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.17408	8.00000	116.14919				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			11.93700	99.42585	11.93700	99.40834				0.00	0	
<b>Total TN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.20500	90.54644	12.20500	90.51714				10,862,450,000,000.00	890,000,000	1,510,000,000
<b>Total TN40 SPOT</b>										<b>10,862,450,000,000.00</b>	<b>890,000,000</b>	<b>1,510,000,000</b>
<b>Total For TN40</b>										<b>10,862,450,000,000.00</b>	<b>890,000,000</b>	<b>1,510,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.12201	10.75000	101.09309				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.13890				0.00	0	100,000,000
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF27 On 07/02/2027 Spot Bond					0.00000	100.15641				0.00	0	200,000,00
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TNI33 On 28/02/2033 Spot Bond			5.23000	103.12419	5.23000	102.58386				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.87658				0.00	200,000,000	100,000,00
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For TR5A11</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.86895				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.88558				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.90845				0.00	600,000,000	300,000,00
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For TR5A22</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
TR5A31 On 20/06/2026 Spot Bond			7.61000	102.07199	7.61000	103.08334				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.76518				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.77280				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.64901				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			6.51000	101.26401	6.51000	101.24651				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.01237				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.01989				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.69235				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.56626				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			6.80000	105.13435	6.80000	105.11515				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.56626				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.81032	8.62000	100.78707				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.76183				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.22408				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.99381				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.94809				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.24503				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.24503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP26C On 16/09/2022 Spot Bond					0.00000	98.29483				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.67372				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.47733				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.84680				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.77283				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.31012				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.92008				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 23/05/2022 Spot Bond					0.00000	101.12712				0.00	0	
<b>Total TWC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC401</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 27/05/2022 Spot Bond					0.00000	101.04523				0.00	0	
<b>Total TWC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC402</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.95835				0.00	0	
<b>Total TWC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC403</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.53534				0.00	0	
<b>Total TWC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 11/07/2022 Spot Bond					0.00000	100.44328				0.00	0	
<b>Total TWC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC405</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.33514				0.00	0	
<b>Total TWC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC406</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.14436				0.00	0	
<b>Total TWC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC407</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.24898				0.00	0	
<b>Total TWC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC408</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.64500	104.15595	10.64500	104.12659				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.01539				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.01712				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.01579				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.01752				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.01792				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.01856				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.02139				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.02192				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.65135				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.83725				0.00	0	7,500,000,00
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.12103				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.02948				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.06450				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	99.90512				0.00	0	100,000,00
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	100.09465				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.06900				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.34e+017</b>	<b>062,737,354,600</b>	<b>280,558,842,00</b>
<b>Total for SPOT :</b>										<b>1.34e+017</b>	<b>062,737,354,600</b>	<b>280,558,842,00</b>
<b>Total Futures</b>										<b>1.340777423e+017</b>	<b>062,737,364,445</b>	<b>280,560,012,32</b>
<b>Total Options</b>										<b>0.000000000</b>	<b>0</b>	<b>94,78</b>
<b>Grand Total:</b>										<b>1.34e+017</b>	<b>062,737,364,445</b>	<b>280,560,107,10</b>